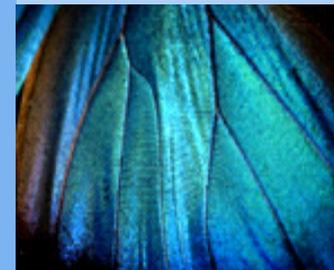




Austraclear System – Participant User Guide

Austraclear
July 2014



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1. Generic Functions

1.1 General Application Features

Function

Entering data

Information

a) Input fields

Mandatory input fields are marked with a red triangle in the upper left corner. These fields must always be completed before committing an action or instigating a search. Auto-complete fields are marked with a black triangle in the upper right corner. In such a field, if it contains a default * and you remove it, a list drops down displaying available choices. As you start typing the choices will narrow down but if you double-click all initial choices will reappear.



b) How to enter text

To enter information you can either click in an input field or press the [Tab] key to move to the next field. The field is automatically highlighted. Use the keyboard to type information.

In a large edit field, you can use the following keys to move within the text:

[←], [→], [Home] and [End].

The same keys can be used to move within sets of radio buttons.

Tip: You do not need to use [Backspace] to delete existing information in a highlighted field. Entering new information replaces it.

How to enter time and date

The format of all Time and Date fields adapt to the regional settings in the Control Panel of your PC. eg : AM/PM A date value can be selected by using the arrow keys:-

[←] or [→] moves to (highlights) previous or next field among the Year, Month and Day fields. eg :dd/mm/yyyy

[↑] or [↓] steps the value in the highlighted field up or down.

You can also select the date from a calendar or drop-down list.

October 2004						
Sun	Mon	Tue	Wed	Thu	Fri	Sat
26	27	28	29	30	1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30
31	1	2	3	4	5	6
Today					None	

Function

Searching data

Information

a) Search criteria

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When entering search criteria, remember the following:-

- Some fields are mandatory and must be given complete values, either by choosing from a list or by typing.
- Some fields allow wildcards to be used.
- Some fields can be left empty, which is the same as supplying one or more * wildcards.

For information on specific fields, see the search criteria descriptions for the corresponding screens.

Many screens have checkboxes for certain search criteria. To leave all checkboxes related to the same property unchecked gives the same result as in checking them all, that is, all items will be listed.

Note: If a search returns too many items, an error message will be generated stating the list has been truncated. The user must narrow the search criteria to reduce the number of items displayed.

b) Wildcards

The following wildcards are available:-

- * matches an empty field or a set of characters.
- * * matches an empty field or two sets of characters separated by space.
- * * * matches an empty field or three sets of characters separated by spaces.
- ? matches one character.

For example, if the following items exist [ASA22](#), [ASB22](#), [ASC22](#), [ASD22](#), [ASA33](#) and [ASA44](#). Searching for [ASA*](#) gives the result [ASA22](#), [ASA33](#) and [ASA44](#). Searching for [AS?22](#) gives the result [ASA22](#), [ASB22](#), [ASC22](#) and [ASD22](#). To search using only * wildcards or leaving the field empty results in all items.

Function

Viewing data

Information

a) How to select items in lists

Many screens display lists of items with many properties. Often actions are provided on a right-click menu when an item is selected. To select an item (row), highlight its row at the far left end. To select two or more items, either hold down the left mouse button and drag the mouse or hold down the [Ctrl] key as the rows are highlighted. To select all items in a list choose Select All on the right-click menu. To select a single property (cell), click in the cell.

Note: Not all tables permit selections. In this case the background is generally grey.

b) How to copy items to the clipboard

To copy information in a single cell to the clipboard, just point at and click it. The copied data can be pasted using [Ctrl] + [V]. By choosing Copy on the right-click menu, the selected items in the list will be copied to the clipboard. In the same way Copy All will copy all items to the clipboard.

Tip: Copying information in a single cell can be used to transfer data from one screen to another, when entering data.

c) When double-clicking

When some items are listed in a screen, there is often insufficient space to display all available properties. When double-clicking an item in the list, a separate screen opens displaying all individual properties for the selected item, including both displayed and hidden columns.

If you double-click on a column heading, the items will be sorted by the properties in the column.

d) When right-clicking

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Often many optional user actions are provided for items listed in an explore or view screen. When right-clicking an item in the list (select the item and click the right mouse button), a right-click menu appears. The right-click menu contains general options that are related to viewing information and are applicable to most screens. The Properties screen can be accessed by choosing the Properties option from this general options section of the right-click menu. The right-click menu also contains the context-specific options that are directly related to the screen, which is currently opened.

Viewing Screens

Information

a) Columns

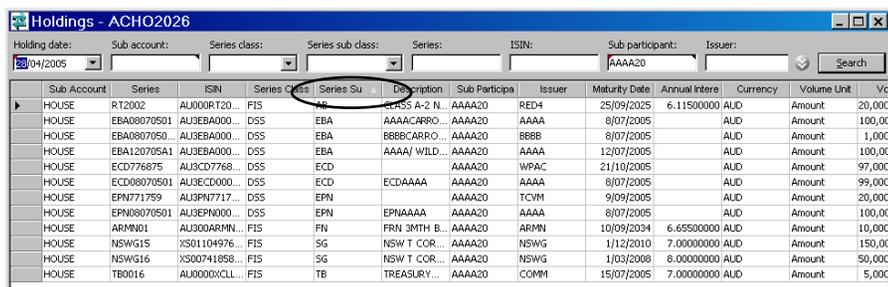
Lists are displayed as screens with columns and rows. To adjust a column width just select its right border and drag it to the desired width. If many properties exist some can be hidden. You can see hidden columns for an individual transaction by double-clicking its row or for all transactions by reorganising or adding the columns.

Process Steps

1. To add/reorganise columns, from the **right click** menu select **Add/Remove Columns**.
2. **To add a column** – Check the tickbox next to the field to be added.
3. **To remove a column** – Uncheck the tickbox next to the field to be removed.
4. **To reorganise columns** – There are two(2) options available for column settings :

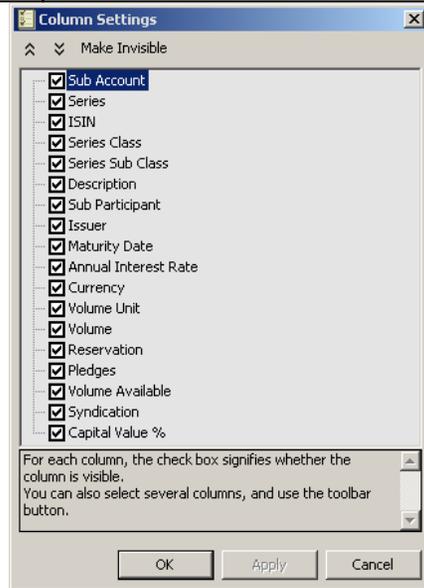
e) Sorting

Information can be sorted in ascending or descending order by selecting a column heading and clicking.



Sub Account	Series	ISIN	Series Class	Series Sub Class	Description	Sub Participa	Issuer	Maturity Date	Annual Intere	Currency	Volume Unit	Vc
HOUSE	RT2002	AU000RT20...	FIS	RT	RT2002 A-2 N...	AAAA20	RED4	25/09/2025	6.11500000	AUD	Amount	20,000
HOUSE	EBA08070501	AU3EBA000...	DSS	EBA	AAAACARRO...	AAAA20	AAAA	8/07/2005		AUD	Amount	100,00
HOUSE	EBA0807050	AU3EBA000...	DSS	EBA	BBBACARRO...	AAAA20	BBB	8/07/2005		AUD	Amount	1,000
HOUSE	EBA120705A1	AU3EBA000...	DSS	EBA	AAAA/ WILD...	AAAA20	AAAA	12/07/2005		AUD	Amount	100,00
HOUSE	ECD776875	AU3CD7768...	DSS	ECD		AAAA20	WPAC	21/10/2005		AUD	Amount	97,000
HOUSE	ECD08070501	AU3ECD000...	DSS	ECD	ECDAAAA	AAAA20	AAAA	8/07/2005		AUD	Amount	99,000
HOUSE	EPN771759	AU3PN7717...	DSS	EPN		AAAA20	TCVM	9/09/2005		AUD	Amount	20,000
HOUSE	EPN08070501	AU3EPN000...	DSS	EPN	EPNAAAA	AAAA20	AAAA	8/07/2005		AUD	Amount	100,00
HOUSE	ARMN01	AU300ARMN...	FIS	FN	FRN 3MTH B...	AAAA20	ARMN	10/09/2034	6.65500000	AUD	Amount	10,000
HOUSE	NSWG15	XS01104976...	FIS	SG	NSW T COR...	AAAA20	NSWG	1/12/2010	7.00000000	AUD	Amount	150,00
HOUSE	NSWG16	XS00741858...	FIS	SG	NSW T COR...	AAAA20	NSWG	1/03/2008	8.00000000	AUD	Amount	50,000
HOUSE	TB0016	AU0000XCLL...	FIS	TB	TREASURY...	AAAA20	COMM	15/07/2005	7.00000000	AUD	Amount	5,000

Function

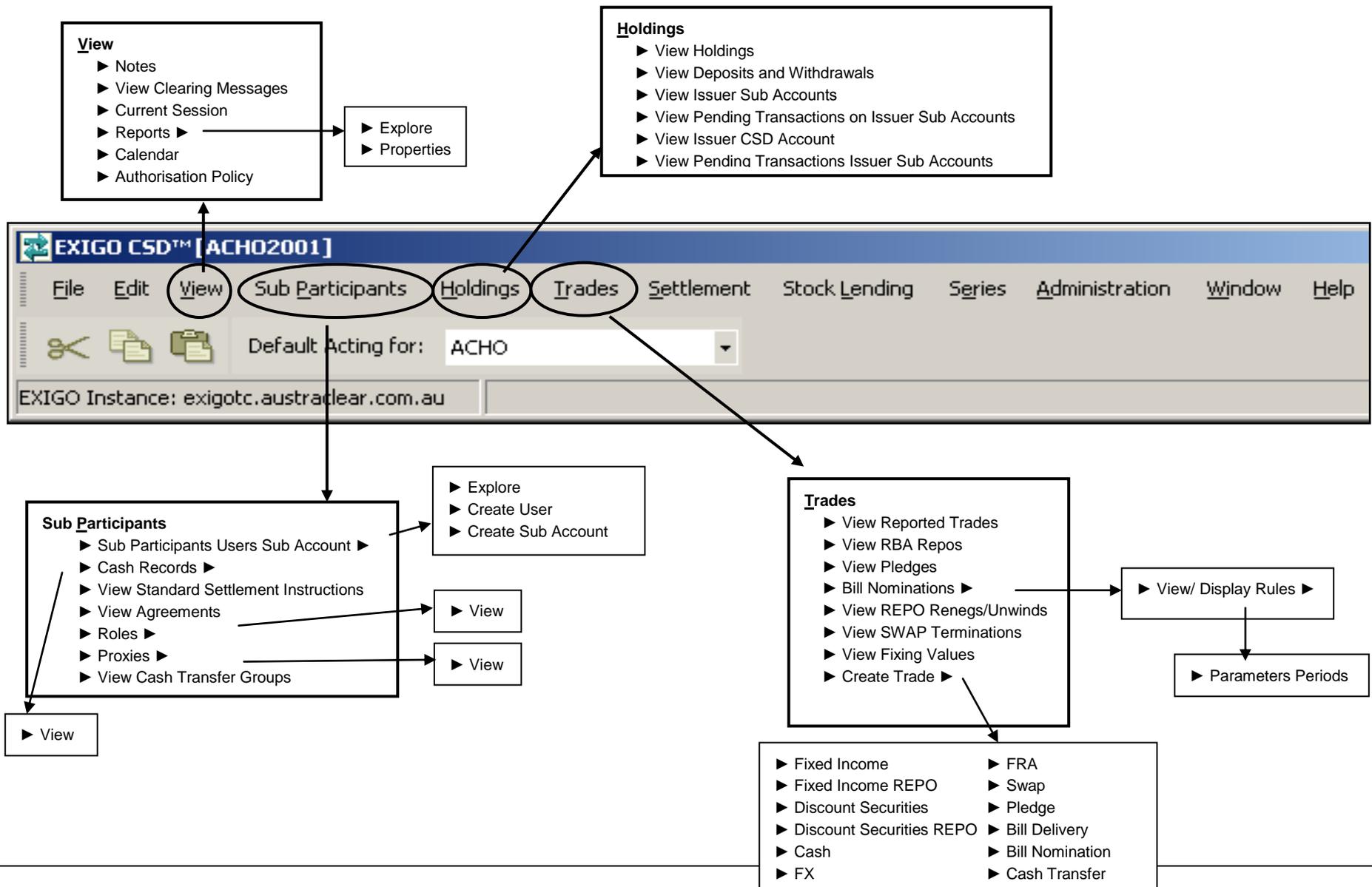


- b. **Reported Trades Screen** – From the Reported Trades screen, select the applicable column heading and drag to desired position.

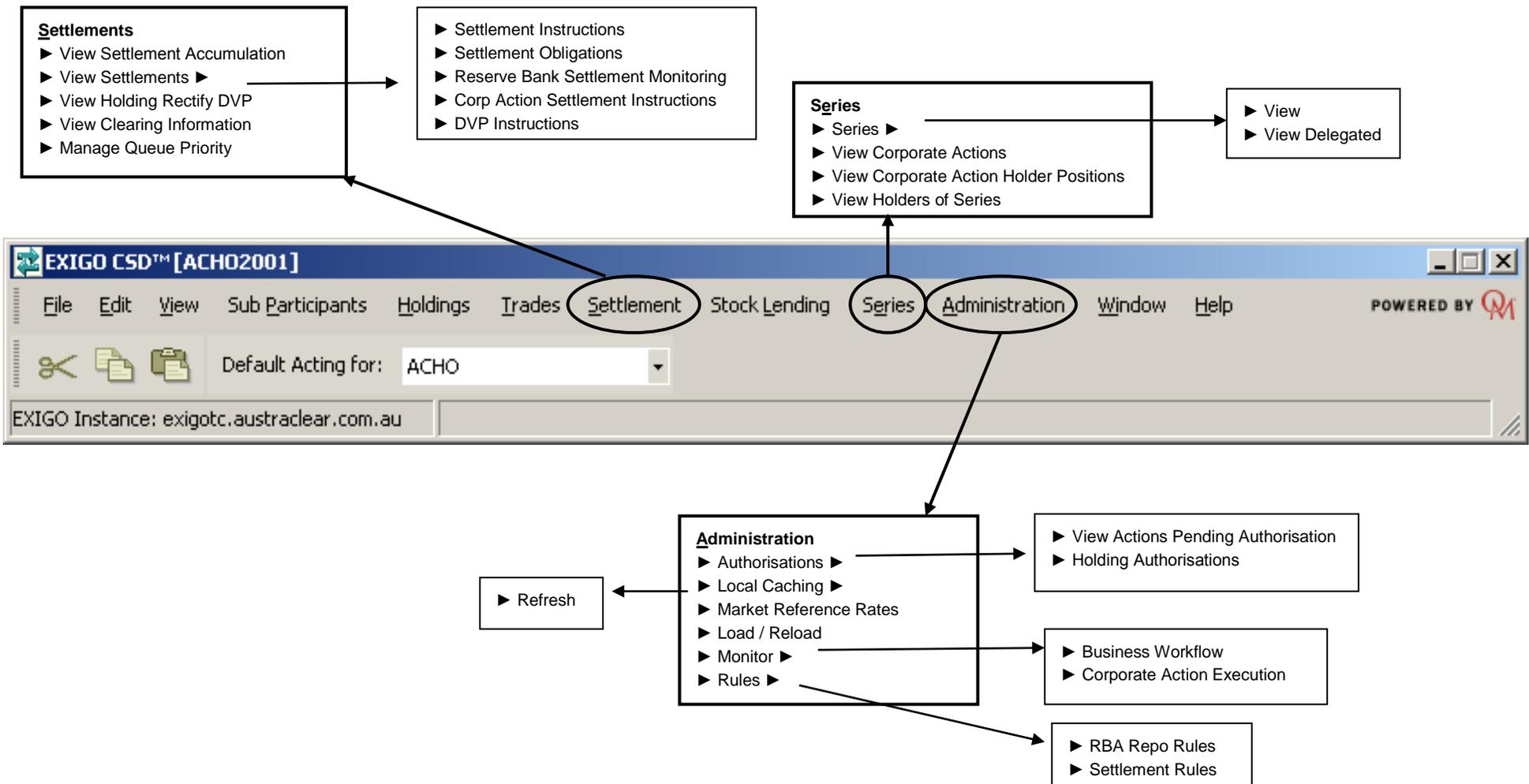
b) Rows

Each row in a table represents a transaction. One cell in the row contains a unique identifier for the transaction, such as a trade number to identify a trade. All other cells in the row display various information and properties in relation to the item. You can sort the list by a certain property by double-clicking on the property column heading you wish to sort by. Double-clicking twice gives the opposite sort order. You can also reorganise the rows. Click anywhere in the list and choose Sort By on the right-click menu, if available. The Sort By screen will open providing three optional columns on which the order of rows can be changed. Select options then click OK. The rows will be reorganised according to your selections.

1.2 Main Navigation Menu



Main Navigation Menucont.



1.3 Application Login (ANNI Users)

Definition

SFE Austraclear System is a web based application designed to replace the existing FINTRACS functionality. Accordingly only an Internet browser is required to access the application.

Function

Ability for users to Login to the SFE Austraclear System application.

Information

Key System features are:

- Internet Explorer 6.0 or above are the only supported browsers.
- Account lockout after 3 failed logon attempts.
- The System timeout is set at 30 minutes inactivity.

Navigation Steps

<https://exigo.austraclear.com.au>

Process Steps

First Time Login

1. In a new browser window, enter the SFE Austraclear System URL, as shown above.
2. You will receive the SFE Austraclear System Home page. Click “Production”, the application will launch the main sign in page as shown opposite.
3. Enter your **Username**, temporary **Password** and **Digital Certificate**. The application will navigate you to the Change Password screen.

4. Set your password by entering your temporary password, followed by your new Password and confirming your new password.
5. On completion, click the “**Start**” button. The system will then display a Login box. Click the “**Log On**” button
6. The system will validate your Login and Digital Certificate and if successful, navigate you to the main menu.
7. The “**Cancel**” button will remove you from this procedure with zero changes effected.

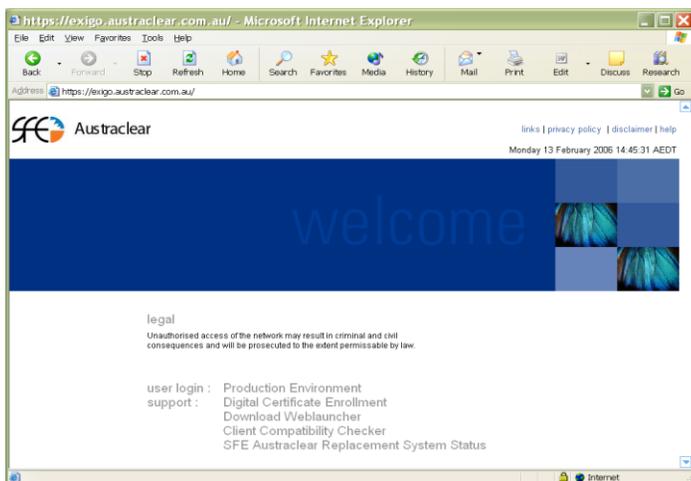
Note: - Refer to the change password procedure.

Application Login

1. In a new browser window, enter the SFE Austraclear System URL, as shown opposite.
2. You will receive the SFE Austraclear System Home page. Click “Production”, the application will launch the main sign in page as shown below.
3. Enter your **Username**, **Password** and **Digital Certificate**.
4. On completion, click the “**Start**” button. The system will then display a Login box. Click the “**Log On**” button. The system will validate your Login and if successful, navigate you to the main menu. The “**Cancel**” button will remove you from this procedure with zero changes effected.

Austraclear System Participant User Guide

SFE Austraclear System Login Screens



1.4 Application Login (Internet Users)

Definition

SFE Austraclear System is a web based application designed to replace the existing FINTRACS functionality. Accordingly only an Internet browser is required to access the application.

Function

Ability for users to Login to the SFE Austraclear System application.

Information

Key System features are:

- Internet Explorer 6.0 or above are the only supported browsers.
- Account lockout after 3 failed logon attempts.
- The System timeout is set at 30 minutes inactivity.

Navigation Steps

<https://exigo.austraclear.com.au>

Austraclear System Participant User Guide

Process Steps

First Time Login

1. In a new browser window, enter the SFE Austraclear System URL, as shown above.
 2. The **Client Authentication** window will be displayed. Select your Digital Certificate from the list and click **OK**.
 3. You will receive the SFE Austraclear System Home page. Click “Production”, the application will launch the main sign in page as shown opposite.
 4. Enter your **Username**, temporary **Password** and **Digital Certificate**. The application will navigate you to the Change Password screen.
 5. Set your password by entering your temporary password, followed by your new Password and confirming your new password.
 6. On completion, click the “**Start**” button. The system will then display a Login box. Click on the **double arrow** to display the Authentication field.
 7. Enter your four digit pin (that was provided to you with your RSA Securid token) immediately followed by the six digit code currently appearing in the display panel of the RSA Securid token.
 8. Click the “**Log On**” button. The system will validate your Login and Digital Certificate and if successful, navigate you to the main menu.
 9. The “**Cancel**” button will remove you from this procedure with zero changes effected.
2. The **Client Authentication** window will be displayed. Select your Digital Certificate from the list and click **OK**.
 3. You will receive the SFE Austraclear System Home page. Click “Production”, the application will launch the main sign in page as shown below.
 4. Enter your **Username**, **Password** and **Digital Certificate**.
 5. On completion, click the “**Start**” button. The system will display a Login box. Click on the **double arrow** to display the Authentication field.
 6. Enter your four digit pin (that was provided to you with your RSA Securid token) immediately followed by the six digit code currently appearing in the display panel of the RSA Securid token.
 7. Click the “**Log On**” button. The system will validate your Login and if successful, navigate you to the main menu. The “**Cancel**” button will remove you from this procedure with zero changes effected.

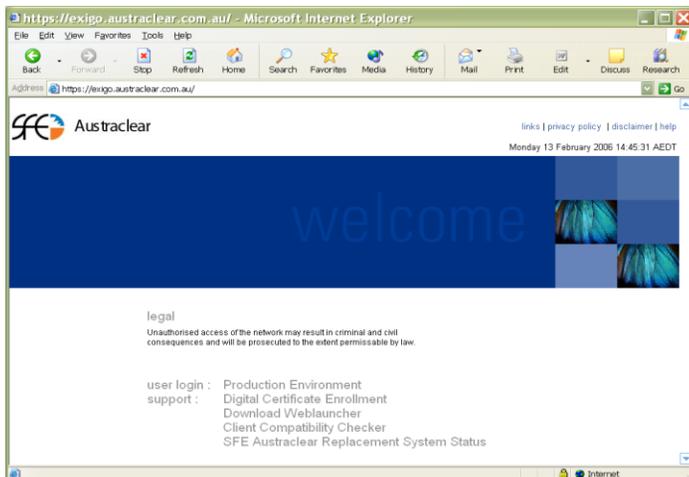
Note: - Refer to the change password procedure.

Application Login

1. In a new browser window, enter the SFE Austraclear System URL, as shown above.

SFE Austraclear System Login Screens

Austraclear System Participant User Guide





EXIGO CSD™

Username:

Password:

Certificate: ▾

Authentication

Passcode:

Proxy server settings

Username:

Password:

Domain:

Production



EXIGO CSD™

Username:

Password:

Certificate: ▾

Production

Application Logout/Exit

Definition

Closes the SFE Austraclear System application, ensuring no other users can access the application under your login.

Function

Closes the application

Information

Key System features are:

- Once you have exited the application you will be required to repeat the sign in process to gain access to SFE Austraclear System.

Navigation Steps

► File ► Exit

Process Steps

Application Logout

1. Follow Navigation steps to display confirm box "Logout" as shown opposite.
2. Click the "**Yes**" button to confirm system logout. The "**No**" button will remove you from this procedure with zero changes effected.

System Logout



1.5 Password Maintenance

Definition

The ability for users to maintain their password.

Function

Changing your existing SFE Austraclear System password.

Information

Key System features are:

- SFE Austraclear System will prompt users to change passwords every 90 days.
- Ad-hoc changes can be performed by users.
- Password must be a combination of Alpha / Numeric characters, Upper and Lower case.
- Minimum password length must be 8 characters and maximum 14 characters.

Navigation Steps

► File ► Change Password

Process Steps

Change Password

1. Follow Navigation steps to display screen “Change Password” as shown opposite.
2. Enter your “Old Password”, “New Password, then “Confirm New Password”.

3. On completion, click the “OK” button. The system will validate the changes and advise of any errors. The “Cancel” button will remove you from this procedure with zero changes effected.

Change Password Screen



1.6 Right Mouse Click

Definition

A number of functions are accessed via “Right Mouse Click” in SFE Austraclear System. Functions vary depending on what screen you have accessed and what permissions you have.

Processing Functions

The following is a brief description of the processing functions that can be performed via the “Right Mouse Click”.

Properties

Provides a more detailed view of the transaction or record in a new window. This function is permission based and available in most SFE Austraclear System windows.

Create

Allows the user to create a new transaction or record. This function is permission based.

Authorise

Allows the user to authorise a task or transaction that has been created by another user. This function is permission based.

Delete

Allows the user to delete a task or transaction that has been either created by them or another user. This function is permission based.

Generic Additional Functions

These additional functions provide the user the opportunity to customise the view of the application and screens to suit their purposes. These are also available through a “Right Mouse Click” and include the following:

Select All

Selects all records, transactions or data within a table based on the user’s search criteria. This information can then be copied into other applications such as MS Excel or MS Word.

Copy

Allows the user to copy a specific record or transaction, or all records or transactions from their selected table.

Sort By

Allows the user to sort table records by specific fields.

Column Settings

Provides the opportunity for the user to display or hide certain columns within each table display.

Export to File

Allows the user to export data into an external application such as MS Excel. This is via a CSV file

Print

Provides the user with a Print Preview of the data in another window, formatted for printing.

1.7 File Navigation & Functions

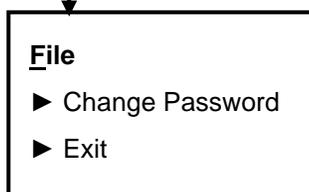
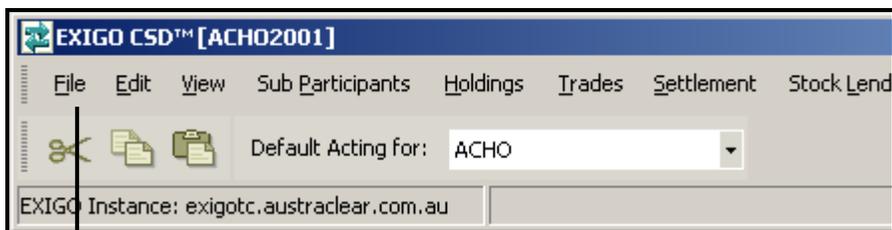
Definition

The “File” navigation can be found on the main application navigation bar. The navigation features are similar to most MS applications.

Function

The “File” navigation point allows the user to perform a number of generic functions. These functions are further explained below.

SFE Austraclear System Main Menu



Navigation Steps

- ▶ File ▶ Change Password
- ▶ Exit

Process Steps

- ▶ File ▶ Change Password

Provides the ability for users to change their own password on an Ad-hoc basis. See procedure **“Password Maintenance”**

- ▶ File ▶ Exit

Exits application. See procedure **“Application Log Out”**

1.8 View Navigation & Functions

Definition

The “View” navigation can be found on the main application navigation bar. The navigation features are similar to most MS applications.

Function

The “View” navigation point allows the user to perform a number of generic functions. These functions are further explained below.

SFE Austraclear System Main Menu



Navigation Steps

- ▶ View
- ▶ Notes
- ▶ View Clearing Messages
- ▶ Current Session
- ▶ Reports ▶ Explore
- ▶ Properties
- ▶ Calendar
- ▶ Authorisation Policy

Process Steps

- ▶ View ▶ Notes

SFE Austraclear System creates notes for most activities performed within the application throughout the day. The Notes will display the transaction before and after changes.

Austraclear System Participant User Guide

Sub participant: User: Operation: From: To: Search

9/09/2004 12:00 9/09/2004 9:24

Sub Participant	User	Operation	Authorization	Timestamp	Note Id	Note Text	Workstation I
CSDE	OM-ADMIN	Administer Current Session		9/09/2004 1:33 AM	104405		10.116.5.121
CSDE	EXITGOSECHD	Change Business Date		9/09/2004 1:35 AM	104406		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104407		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104408		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104409		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104410		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104411		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104412		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104413		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104414		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104415		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104416		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104417		10.3.32.66
CSDE	EXITGOSECUR	Create Market Reference Rate		9/09/2004 3:30 AM	104418		10.3.32.66

21 Items Found

► View ► Current Session

Displays the Current Session to the user including the start time and status of each Sub Session within SFE Austraclear System.

Current Session

Session: FULLDAY End mode: Manual

Description: Full Day Session End time:

	On	Subsession	Start Time	Instructed	Gatewa
►	<input type="checkbox"/>	PRE MORNING	3:15:00 AM	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	MORNING SUB	6:00:00 AM	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
	<input checked="" type="checkbox"/>	FULLDAY SUB	9:00:00 AM	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	DAY END SUB	4:28:49 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	INTERRIM SU	4:52:00 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	EVENING SUB	5:00:00 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	DAY CLOSE SU	7:30:00 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	SYS CLOSE SU	7:31:39 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	OVERNIGHT S	7:35:00 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>
	<input type="checkbox"/>	PREPARE NEX	8:00:00 PM	<input type="checkbox"/>	<input checked="" type="checkbox"/>

► View ► Reports ► Explore

Displays the reports available for the User. Reports can be previewed or downloaded; this is accessed by selecting the report required and "Right Mouse Clicking".

► View ► View Clearing Messages

Displays messages provided by SFE Austraclear. Messages can be either a general broadcast message to the Market or message to a specific market.

View Clearing Messages

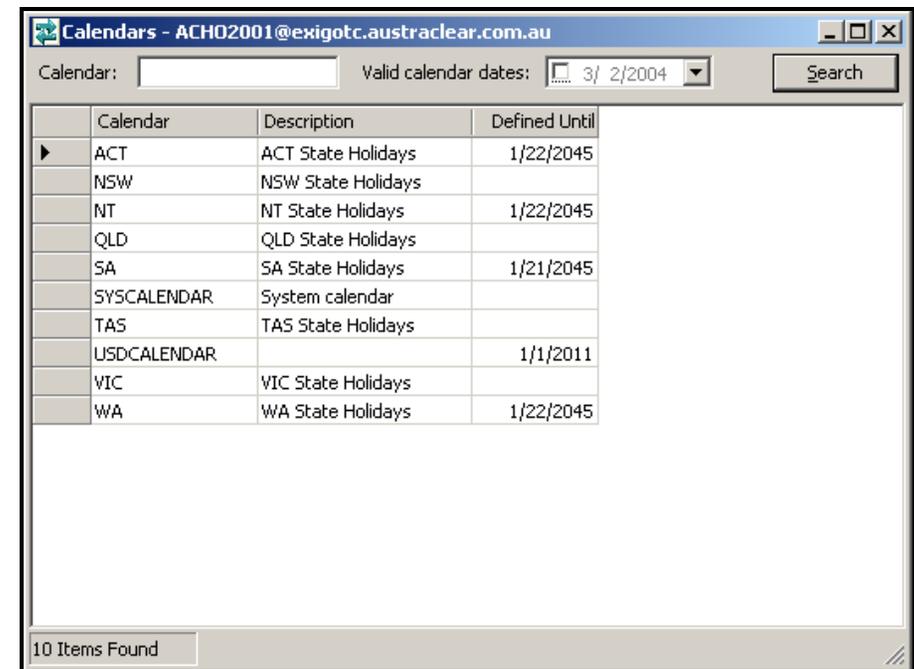
Date: 2003-08-20 Search

Austraclear System Participant User Guide

View Navigation & Functions..cont.

► View ► Calendar

Allows the users to see all valid System Settlement and non Settlement days in the system. The user can select a specific State, and see all valid non settlement days for that State.

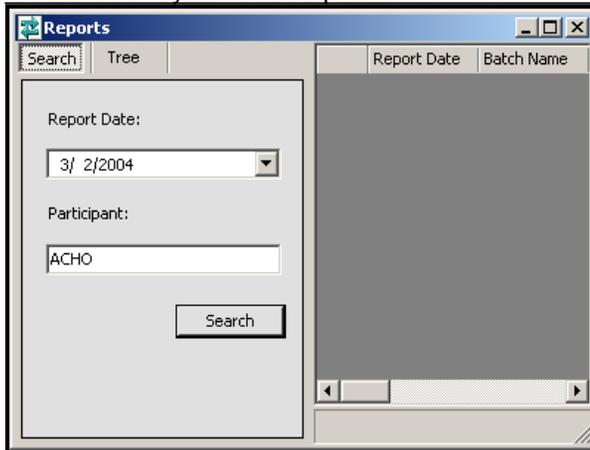


Calendars - ACHO2001@exigotc.austraclear.com.au

Calendar: [] Valid calendar dates: 3/ 2/2004 [v] Search []

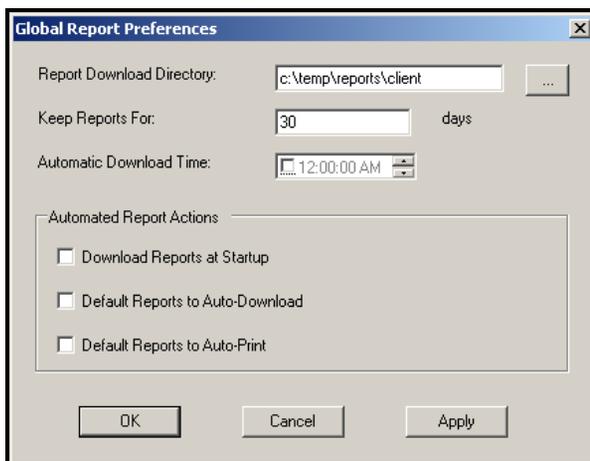
Calendar	Description	Defined Until
▶ ACT	ACT State Holidays	1/22/2045
NSW	NSW State Holidays	
NT	NT State Holidays	1/22/2045
QLD	QLD State Holidays	
SA	SA State Holidays	1/21/2045
SYSCALENDAR	System calendar	
TAS	TAS State Holidays	
USDCALENDAR		1/1/2011
VIC	VIC State Holidays	
WA	WA State Holidays	1/22/2045

10 Items Found



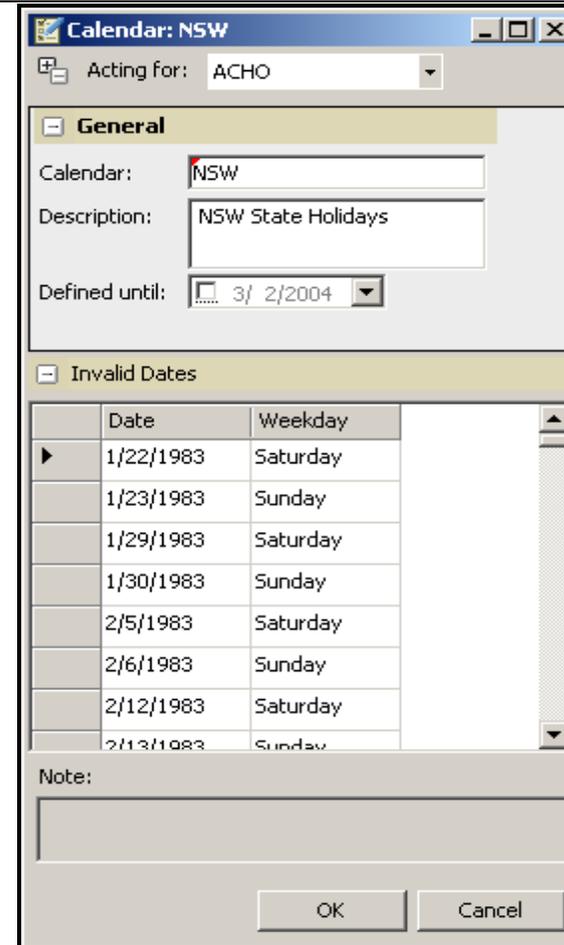
► View ► Reports ► Properties

Displays all the Report Properties to the user including:- Download directory, Time reports are kept in SFE Austraclear System for and any automatically scheduled downloads.



Viewing Specific Invalid Dates

Select the appropriate sub calendar from the main display. Right Mouse Click and select properties. The following window will appear displaying the specific days that are invalid System Settlement dates.



1.9 Window Navigation & Functions

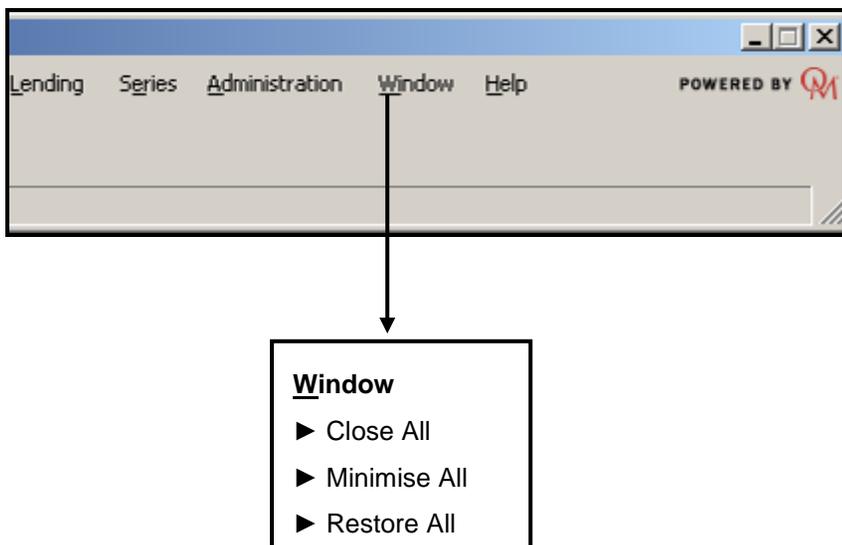
Definition

The “Window” navigation can be found on the main application navigation bar. The navigation features are similar to most MS applications.

Function

The “Window” navigation point allows the user to perform a number of generic functions. These functions are further explained below.

SFE Austraclear System Main Menu



Navigation Steps

- ▶ Window
- ▶ Close All
- ▶ Minimise All
- ▶ Restore All

Process Steps

- ▶ **Window ▶ Close All**

Closes multiple SFE Austraclear System sub windows that are open within the SFE Austraclear System application.

- ▶ **Window ▶ Minimise All**

Minimises multiple sub windows that are open within the SFE Austraclear System application.

- ▶ **Window ▶ Restore All**

Restores all windows of the SFE Austraclear System application.

1.10 Help Navigation & Functions

Definition

The “Help” navigation can be found on the main application navigation bar. The navigation features are similar to most MS applications, and takes the user to the SFE Austraclear System Online Help.

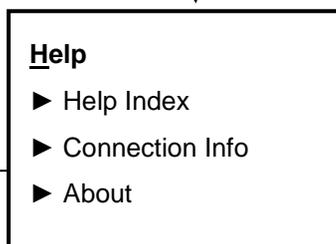
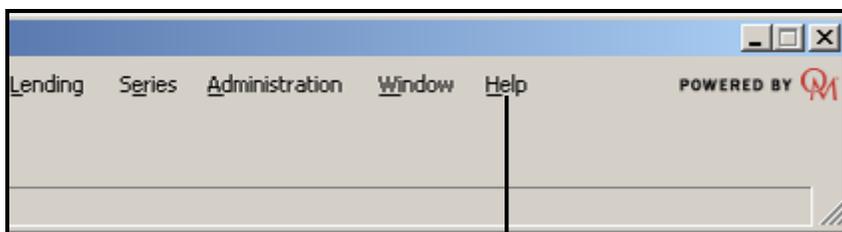
Essentially this replaces the FINTRACS User Guide.

Function

The “Help” navigation point allows the user to perform a number of generic functions. These functions are further explained below.

By pressing “F1” from any screen will display the SFE Austraclear System Online screen specific help for the screen you are using.

SFE Austraclear System Main Menu



Navigation Steps

- ▶ Help ▶ Help Index
 - ▶ Connection Info
 - ▶ About

Process Steps

- ▶ **Help ▶ Help Index**

Help Index will navigate the user to a new window displaying the index for all Online Help available within the SFE Austraclear System.

Alternatively pressing “F1” from any screen will display the specific help related to that screen and function.

- ▶ **Help ▶ Connection Info**

This displays the connection information from your PC to the SFE Austraclear System.

- ▶ **Help ▶ About**

Provides information about the SFE Austraclear System, this includes the different components within its network.

2. Administration

Introduction

In order for each participant to maintain control of its internal security, the SFE Austraclear system gives Administrators significant responsibilities and the authority to carry out unique procedures. The main role of an Administrator is to create and maintain individual users within the organisation by allocating each user roles and user actions. Temporary passwords may be set for users who become locked out of the system and Administrators can register Standard Settlement Instructions (SSI's) and Agreements for the organisation. To ensure continuity in cases of absence, Austraclear recommends that participants allocate two individuals to act as Administrators.

2.1 Users

Function

Create Users and Allocate Proxies

Navigation Steps

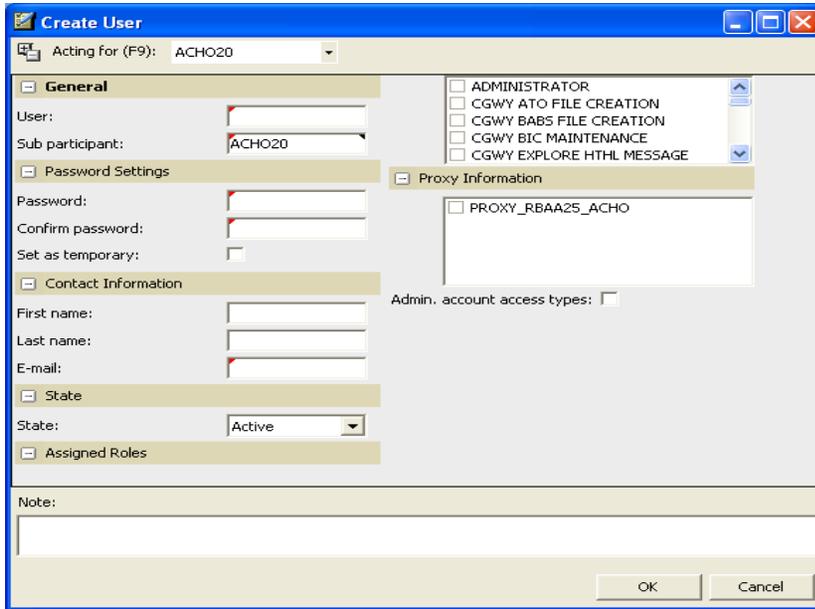
► Sub Participants ► Sub Participants Users Sub Accounts ► Create User

Process Steps

1. Follow the navigation steps above to display the 'Create User' screen.
2. Enter the new user details. Refer to the [Glossary](#) for naming conventions and further details on the fields. The following fields are mandatory:-
 -  User
 -  Sub Participant
 -  Password

-  Confirm Password
-  Email

3. The user password can be set as a temporary one if the '**Set as temporary**' box is ticked. The system will force the user to change this password when they next log on.
4. Each Role in the system consists of a group of User Actions. Only Roles can be assigned to users, not individual User Actions.
5. Each participant will be allocated a group of Roles according to their participant type. Administrators can assign one or more of the available Roles to each of the Users. The **Create User** screen will display all the Roles available to your participant type. At a minimum a user should be allocated the compulsory role.. These are: **CL Compulsory Role, CP Compulsory Role and IR Compulsory Role**.
6. Under Proxy Information in the **Create User** screen a list of all active Proxies for that Participant will be displayed. Administrators can assign one or more of the available proxies to a User. To view roles available within each proxy refer to function on next page.



Acting for (F9): ACHO20

General

User:

Sub participant: ACHO20

Password Settings

Password:

Confirm password:

Set as temporary:

Contact Information

First name:

Last name:

E-mail:

State

State: Active

Assigned Roles

- ADMINISTRATOR
- CGWY ATO FILE CREATION
- CGWY BAB5 FILE CREATION
- CGWY BIC MAINTENANCE
- CGWY EXPLORE HTML MESSAGE

Proxy Information

- PROXY_RBAA25_ACHO

Admin. account access types:

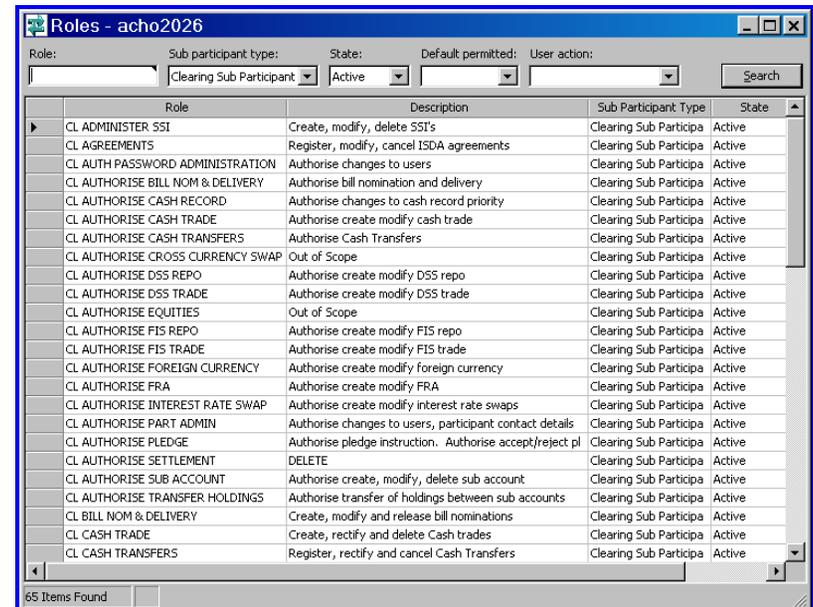
Note:

OK Cancel

Process Steps (cont.)

7. To view all available participant roles select Sub Participants ► Roles ► View.
8. Specify search criteria and click **search** to view all Roles available in the system.
9. Once all the new user details have been entered into the ‘Create User’ screen click **OK**.
10. The creation of new users is a two-part process. Once a user is created in the system, Administrators will need to contact SFE Austraclear Client Services to apply for a unique Digital Certificate to enable the new user to connect to the system.
11. Once a Digital certificate is allocated, the user must enrol the certificate in order to gain access to the system. An Enrolment Guide document is located in the following Website:

www.sfe.com.au/index.html?Content/austraclear/operations/exig_o.Htm. On entering the website, the user should locate the SFE DIGITAL CERTIFICATE USER ENROLMENT GUIDE which details the Digital Certificate enrolment procedure.



Role	Description	Sub Participant Type	State
CL ADMINISTER SSI	Create, modify, delete SSI's	Clearing Sub Participa	Active
CL AGREEMENTS	Register, modify, cancel ISDA agreements	Clearing Sub Participa	Active
CL AUTH PASSWORD ADMINISTRATION	Authorise changes to users	Clearing Sub Participa	Active
CL AUTHORISE BILL NOM & DELIVERY	Authorise bill nomination and delivery	Clearing Sub Participa	Active
CL AUTHORISE CASH RECORD	Authorise changes to cash record priority	Clearing Sub Participa	Active
CL AUTHORISE CASH TRADE	Authorise create modify cash trade	Clearing Sub Participa	Active
CL AUTHORISE CASH TRANSFERS	Authorise Cash Transfers	Clearing Sub Participa	Active
CL AUTHORISE CROSS CURRENCY SWAP	Out of Scope	Clearing Sub Participa	Active
CL AUTHORISE DSS REPO	Authorise create modify DSS repo	Clearing Sub Participa	Active
CL AUTHORISE DSS TRADE	Authorise create modify DSS trade	Clearing Sub Participa	Active
CL AUTHORISE EQUITIES	Out of Scope	Clearing Sub Participa	Active
CL AUTHORISE FIS REPO	Authorise create modify FIS repo	Clearing Sub Participa	Active
CL AUTHORISE FIS TRADE	Authorise create modify FIS trade	Clearing Sub Participa	Active
CL AUTHORISE FOREIGN CURRENCY	Authorise create modify foreign currency	Clearing Sub Participa	Active
CL AUTHORISE FRA	Authorise create modify FRA	Clearing Sub Participa	Active
CL AUTHORISE INTEREST RATE SWAP	Authorise create modify interest rate swaps	Clearing Sub Participa	Active
CL AUTHORISE PART ADMIN	Authorise changes to users, participant contact details	Clearing Sub Participa	Active
CL AUTHORISE PLEDGE	Authorise pledge instruction. Authorise accept/reject pl	Clearing Sub Participa	Active
CL AUTHORISE SETTLEMENT	DELETE	Clearing Sub Participa	Active
CL AUTHORISE SUB ACCOUNT	Authorise create, modify, delete sub account	Clearing Sub Participa	Active
CL AUTHORISE TRANSFER HOLDINGS	Authorise transfer of holdings between sub accounts	Clearing Sub Participa	Active
CL BILL NOM & DELIVERY	Create, modify and release bill nominations	Clearing Sub Participa	Active
CL CASH TRADE	Create, rectify and delete Cash trades	Clearing Sub Participa	Active
CL CASH TRANSFERS	Register, rectify and cancel Cash Transfers	Clearing Sub Participa	Active

Function

View Roles available within each Proxy

Information

Proxies allow participants to perform transactions on behalf of their sub participants and other participants of the system.

Users can log on as the “parent” participant and “Act for” those sub participants and other participants which they are authorised to access.

When a proxy is assigned to a user all of the roles attached to that proxy will also be assigned to that user.

Participants may have more than one active proxy with the same sub participant however each proxy relationship may contain different roles.



Navigation Steps

► Sub Participants ► Proxies ► View

Process Steps

1. Follow the navigation steps above to display the ‘View’ screen.
2. Specify search criteria and click **search** to view all proxies available to your participant code.
3. To view the roles available within each active proxy, highlight the proxy to be viewed and from the **right click** menu select **View Proxy Roles**.

Note: Drop down window showing available proxies (ie as shown on Page 8 Navigation screens) can be hidden/unhidden by ticking/unticking the right mouse click ‘Act For’ option.

Austraclear System Participant User Guide

Proxy Roles: PROXY_AAAA20_AAAA30

General

Proxy: PROXY_AAAA20_AAAA30

Description: Proxy for AAAA20 to access AAAA30

Proxy issuer: AAAA30

Proxy agent: AAAA20

Roles

Role	Description
CL AUTHORIS	Authorise mo
CL TRANSFER	Transfer holdi
CL SUB ACCO	Create, modif
CL DEPOSIT	Create, modif
CL SETTLEME	Instruct, confi
CL PLEDGE	Create, modif
CL QUEUE M	Manage settle
CL AUTHORIS	Authorise cre
CL BILL NOM	Create, modif

Function

Unlock/Reset Password for User

Information

The system allows a user 3 attempts to log-on. After the third attempt, the user will be locked out and will need to be unlocked by the Administrator.

User Passwords will expire every 90 days and it is the responsibility of each user to change their password.

If a user fails to change their password on or before the expiry date, they have one grace log on attempt. If the user is unable to gain access to the system, the Administrator will need to assign a new password.

New passwords can be set as temporary. When a user logs on with a temporary password, the system will force them to change it before allowing them to proceed.

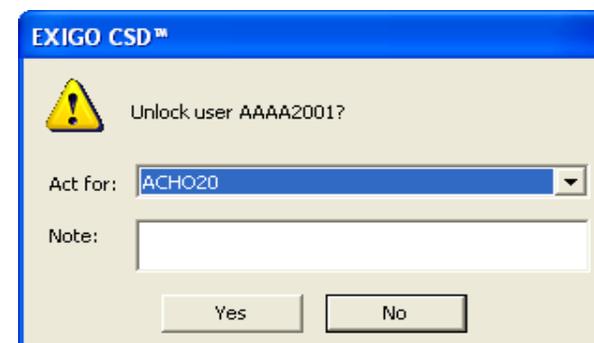
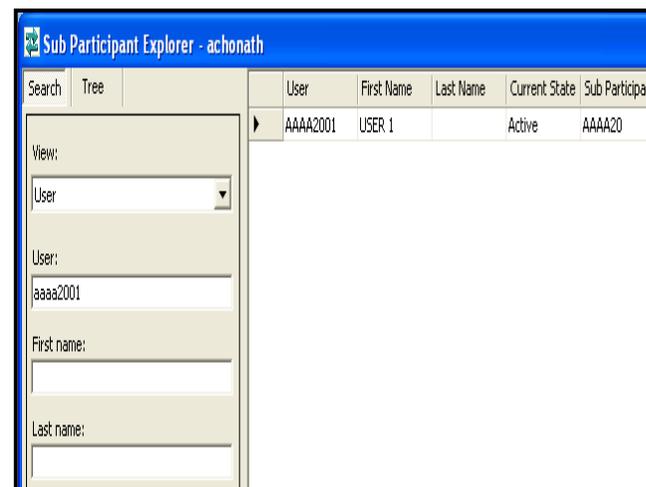
(NOTE: A Password Administrator cannot reset their own password.)

Navigation Steps

► Sub Participants ► Sub Participants Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify search criteria and click **search** to view the list of users.
3. **To Unlock a User** - Highlight a User and from the right click menu select **Unlock User** to unlock a user that has forgotten their password.
4. **To Allocate a New Password to a User** - Highlight a User and from the right click menu select **Reset Password** to reset a user password that has expired.





Function

Modify Contact Details/Assign New Roles or Proxies for a User

Information

Amending Email Addresses - When a users' email address is amended Participants should ring Austraclear Client Services to advise the new details. It is necessary for SFE to update the Digital Certificate System with this information as when the digital certificates come up for renewal an email is automatically sent to each user. If the email address is incorrect users will not receive this notification and hence their digital certificate will expire and they will not be able to access the Austraclear system.

Navigation Steps

► Sub Participants ► Sub Participants Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify search criteria and click **search** to view the list of users.

3. Highlight the user to be modified and from the **right click** menu select **Properties** to modify contact details, assign new roles and proxies to a user.
4. The following fields in the **Properties** view may be modified for existing users:
 - ✚ Contact Information
 - ✚ State
 - ✚ Assigned Roles
 - ✚ Proxy Information
5. The Assigned Roles displayed in **Properties** for a user reflect the roles available to your participant type eg CL = Clearing Participant/CP = Cash provider
6. Once user details are completed click **OK**.

Note; If assigning roles that give access to menu drop downs, users will be required to log off and log back in to make the changes available.

Function

Inactivate/Delete a User

Information

Users that are no longer required may be inactivated or deleted. **Deleted users may not be reactivated, nor can they be reused.**

Navigation Steps

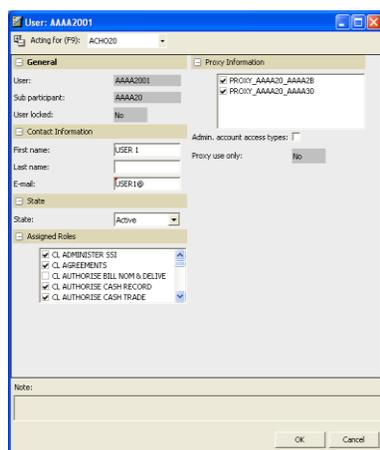
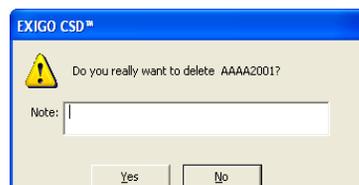
► Sub Participants ► Sub Participants Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify search criteria and click **search** to view the list of users.

Austraclear System Participant User Guide

3. Highlight the user to be deleted and from the **right click** menu select **Properties**.
 4. In order to delete a user they must first be made inactive. If required change the state from active to inactive and click on **OK**.
 5. Highlight the User to be deleted and from the **right click** menu select **Delete** to delete a user that is no longer required.
3. Specify the search criteria and click **search** to view Participant details, right click and select **Show in Tree** to view your Participant and user details in a tree structure.
 4. Highlight the user and from the **right click** menu select **Properties**.

Function

View User Details

Navigation Steps

► Sub Participants ► Sub Participant Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify the search criteria and in View dropdown box select User. Click **Search** to view User details or

Glossary – Users

Field Names	Description
General	
User	The unique code used to identify the user. Naming convention to be used is 'AAAA2099' where A = Participant Mnemonic (4 characters) B = Sub Participant Code (2 digits) C = Next available No in series (2 digits). e.g. For ABC Company, the 8 th user would be ABCA2008
Sub Participant	The sub participant to which the user belongs.
User Locked	Specifies whether the user has been locked out.
Contact Information	
First name	The first name of the user.
Last name	The last name of the user.
E-mail	The E-mail address of the user.
State	
State	The present state of the user. Can be modified with immediate effect. One of: Inactive - A created user is inactive until it has been activated. An inactive user cannot log in to the system. Active - Active is the normal state of a user, that is, the user can log in and act in the system. Deleted - A user that has been deleted is given the state deleted. A deleted user cannot be activated again.
Assigned Roles	
Assigned roles	A list of the roles assigned to the user. The user will have access to all user actions that are included in at least one of the listed roles.
Proxy Information	
Proxy Information	Lists the proxies assigned to the user.
Note	
Note	Free text used to describe the related action. Used for auditing purposes.

2.2 Sub Accounts

Function

Creating Sub Accounts

Information

All participants must have at least one Holding type sub account.

With the exception of Associate participants, all participants can create multiple sub accounts within a valid Sub Account type.

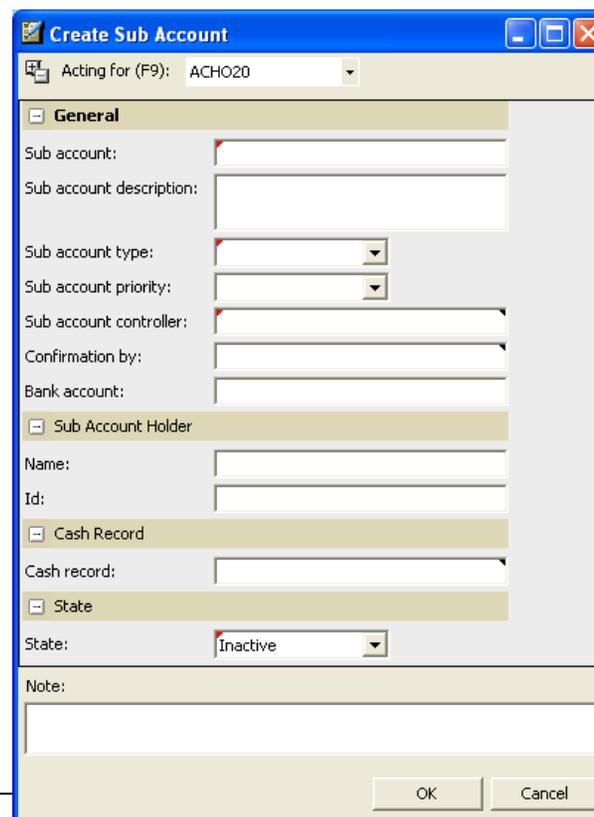
Navigation Steps

► Sub Participants ► Sub Participants Users Sub Accounts ► Create Sub Account

Process Steps

- Follow the navigation steps above to display the 'Create Sub Account' screen.
- Enter the new sub account details. Refer to the [Glossary](#) for details on the fields. The following fields are mandatory:-
 - ✚ Sub Account
 - ✚ Sub Account Type
 - ✚ Sub Account Controller
 - ✚ State
- The following fields are not applicable to SFE participants and should be ignored:-
 - ✚ Confirmation By
 - ✚ Bank Account
- There are four valid Sub Account Types:-
 - ✚ CSD Account is restricted for SFE use only.
 - ✚ Holding may be used by all participants.

- ✚ Issuer Account is restricted to valid Issuers or Issuer Representatives only.
- All Sub Accounts can be assigned a Sub Account Priority of Priority, Active or Deferred.
 - The Sub Account Controller may be any of your sub participant codes or any sub participant you access via proxy.
 - Sub Accounts can be assigned a state of Active or Inactive.
 - If you wish to delete a Sub Account they must be in an Inactive state before they can be Deleted.
 - Sub Account names from Deleted sub accounts cannot be re-used.
 - Once all the Sub Account details have been completed click **OK**.



Function

View Sub Account Details

Navigation Steps

► Sub Participants ► Sub Participant Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify the search criteria and in View dropdown box select Sub Account. Click **Search** to view Sub Account details or
3. Specify the search criteria and click **search** to view Participant details, right click and select **Show in Tree** to view your Participant and sub account details in a tree structure.
4. Highlight the sub account and from the **right click** menu select **Properties**.

Glossary – Sub Accounts

Field Names	Description
General	
Sub Account	A code that uniquely identifies a sub account within a given sub participant.
Sub Account Description	An informative description of the sub account and its purposes.
Sub Account Type	A sub account type holds properties that are common for a group of sub accounts. The eligible sub account types in the system:- Issuer Sub Account - The issue sub account is connected to one or more issued instruments. An instrument can only be connected to one issue sub account. A positive balance on this sub account signifies a not yet used balance. Safekeeping Sub Account - This sub account type is represented by the investor sub accounts which keeps the holdings. A positive balance on this sub account signifies a holding i.e. a legal ownership of the holding.
Sub Account Priority	The priority of the sub account when it comes to the locking-in of securities. One of:- Priority - Highest priority. The sub account will be used to lock in cash before sub accounts with other priorities. Active - Lower priority than Priority. The sub account will not be used to lock in securities if there is another sub account with higher priority. Deferred - The lowest priority. Securities CANNOT be locked-in on this sub account.
Sub Account Controller	The sub participant to which the sub account belongs.
Confirmation By	The sub participant that has to confirm trades on the sub account, if applicable.
Bank Account	Designates the bank account (at a bank outside of the SFE Austraclear System) that should be credited or debited with payments due to, for example, corporate actions in connection with instruments on the sub account.
Sub Account Holder	
Name	The name of the sub account holder
Id	An externally accepted and unique code that identifies the sub account holder
Cash Record	
Cash Record	Designates the cash record that should be credited or debited with payments due to, for example, corporate actions in connection with instruments on the sub account.
Cash Record Owner	The sub participant that owns the specified cash record.
State	
State	The state of the sub account. One of:- Inactive - A created sub account is inactive until it has been activated, or is about to become deleted. It is only possible to delete a sub account in an inactive state. Active - Active is the normal state of the sub account and means that it can partake in the actions in the system.

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Field Names	Description
Note	
Note	Free text used to describe the reasons for modifications to the sub account.

2.3 SSI's

Function

Registering SSI's

Information

Standard Settlement Instructions (SSI's) allow Participants to register and store default payment and security instructions for each of their Sub Participants for different types of Instruments, Series and Currencies.

It is not mandatory to register Standard Settlement Instructions in the system however if no SSI's exist, trades will not proceed to settlement until a Cash Record and/or Sub Account is specified for that trade.

All users have the ability to register SSI's provided they have been assigned at least one of the trade entry related roles e.g. CL DSS Trade.

The system is flexible in that it allows you to register individual SSI's for each Instrument Type using different Sub Accounts and/or Cash Records, provided you have more than one Sub Account and Cash Record set up in the system. If you wish to nominate one Sub Account and Cash Record as the "default" accounts for all transactions, you can omit the selection of an Instrument Type and just select that Sub Account and Cash Record for your sub participant. This becomes the SSI the system defaults to every time you enter a trade for any Instrument Type.

When trades are created in the system the **SSI** field defaults to "Y" indicating that the cash will settle via the default Cash Record and Sub Account. If participants wish to select an alternate Cash Record and/or Sub Account on a transaction by transaction basis, they must select "N" in the **SSI** field. The drop down list in the **Cash Record** and **Sub**

Account fields may then be used to select from the list of available Cash Records and Sub Accounts.

Navigation Steps

► Sub Participants ► View Standard Settlement Instructions

Process Steps

1. Follow the navigation steps above to display the 'Standard Settlement Instructions' screen.
2. From the **right click** menu select Register SSI.
3. Standard Settlement Instructions can be registered for each of the Instrument Types, Instrument Classes, Series and currencies OR registered at Sub Participant level only.
4. Refer to the [Glossary](#) for further details on the fields. Select the Sub Participant. Next enter details into any one of the following fields:-
 - Instrument Type
 - Instrument Class
 - Series
 - CurrencyThe entry can be * which would cover all values for that particular field.
5. Once details have been completed, enter the Sub Account and Cash Record then click **Send**.



Function

Rectify/Cancel an existing SSI

Navigation Steps

► Sub Participants ► View Standard Settlement Instructions

Process Steps

1. Follow the navigation steps above to display the 'Standard Settlement Instructions' screen.
2. Specify the search criteria and click Search to view all existing SSI's.
3. **To Rectify** - From the **right click** menu select **Rectify SSI**. Amend the details and click **Send**.
4. **To Cancel** - From the **right click** menu select **Cancel SSI**. Check the details and click **Send**.

Function

View SSI Versions

Navigation Steps

► Sub Participants ► View Standard Settlement Instructions

Process Steps

1. Follow the navigation steps above to display the 'Standard Settlement Instructions' screen.
2. Specify the search criteria and click Search to view all existing SSI's.
3. From the right click menu select SSI Versions.
4. The screen will display all previous versions of a selected SSI.

Function

Confirm DVP Instruction

Information

There may be instances where a) a trade is entered with SSI = Y but no SSI's have been registered in the system or b) a trade is entered with SSI = N but no alternative Cash Record and/or Sub Account has been selected for the trade.

If either occurs the trade will still proceed to a "Matched" state, however the resulting DVP Instruction will be assigned a state of "Holding" and the trade will not proceed to settlement. You will be required to perform a "Confirm DVP" in the DVP Information screen to nominate a Cash Record and/or Sub Account to that trade before settlement can be effected.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'View Reported Trades' screen.
2. Specify the search criteria and click search.
3. Highlight a trade and from the right click menu select **DVP Information**. Two DVP Instructions will be displayed with a Settle Status of "Holding".
4. Highlight the DVP Instruction and from the right click menu select **Confirm DVP**. Select a sub account in the **First DVP Account** field and a cash record in the **Second DVP Account** field and click **Send**.

Glossary – SSI's

Field Names	Description
Sub Participant	Identification of an organisation unit within the participant to which the SSI is designated. The system will display a wildcard '*' however a sub participant must be selected from the drop down list to enable the creation of a valid SSI.
Cash record	Cash record / cash account specification.
Created	Date and time when a new version of the SSI item was last created caused by an event or action such as: registering, rectification or cancellation. The Version number was incremented at the same time.
Currency	Currency code for a valid payment series.
Instrument class	Instrument class long name.
Instrument type	Instrument type long name
ISIN	International Securities Identification Number (ISIN).
Reg name	Windows user identification of the user who performed the registering of the SSI in the SFE Austraclear System on behalf of the party. The field is updated with the Windows user identification of the last user who performed a rectification or cancellation of the SSI in the SFE Austraclear System on behalf of the party.
Series	Traded instrument series identification for which the SSI will be valid.
Settlement instruction	Free text describing settlement.
SSI id	SSI identification, automatically assigned and used by the system to identify the SSI item.
SSI State	SSI state options: Active - the SSI is active; it can be modified Cancelled - the SSI is cancelled
Sub account	Sub account / security account identification.
Version nbr	Number defining the version of the SSI (starting with 1 when the SSI is registered). A new version of the SSI is triggered by an event or action such as: rectification or cancellation. For each new version the Version nbr is incremented and the Created date is set to <current business date>.

2.4 Agreements

Function

Registering Agreements

Information

Only ISDA-SWAP, FRA-AGREE and REPO-AGREE Agreement Types may be registered in the system.

Only one Active Agreement per Instrument Type can exist between two counterparties at one time.

Once an Agreement is registered, all transactions for that Instrument Type will record which Agreement was in place at the time of confirmation of the transaction.

Navigation Steps

► Sub Participants ► View Agreements

Process Steps

1. Follow the navigation steps above to display the 'Agreement' screen.
2. From the **right click** menu select Register Agreement.
3. Refer to the [Glossary](#) for further details on the fields. One of the following fields are mandatory and matching fields:-
 - ✚ Counterparty
 - ✚ Agreement Type
 - ✚ Instrument Type
 - ✚ Agreement Date

The entry can be * which would cover all values for that particular field.

4. All registered Agreements will need to be matched by the counterparty.
5. Once details have been entered click **Send**.



Function

Rectify/Cancel Agreements

Information

Agreements in an Unmatched state may be cancelled and all fields may be rectified.

Agreements in a Matched state may only have the following fields rectified:

- ✚ Agreement Date
- ✚ Agreement Version

Agreements in a Matched state may not be cancelled.

Navigation Steps

► Sub Participants ► View Agreements

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Process Steps

1. Follow the navigation steps above to display the 'Agreement' screen.
2. Specify search criteria and click **Search** to view all existing Agreements.
3. **To Rectify** - Highlight the Agreement and from the **right click** menu select **Rectify Agreement**. Rectify details and click **Send**.
4. **To Cancel** – Highlight the Agreement and from the right click menu select **Cancel Agreement**. Check detail and click **Send**.

Function

View Agreement Versions

Information

Agreements in an Unmatched state may be cancelled and all fields may be rectified.

Agreements in a Matched state may only have the following fields rectified:

- + Agreement Date
- + Agreement Version

Agreements in a Matched state may not be cancelled.

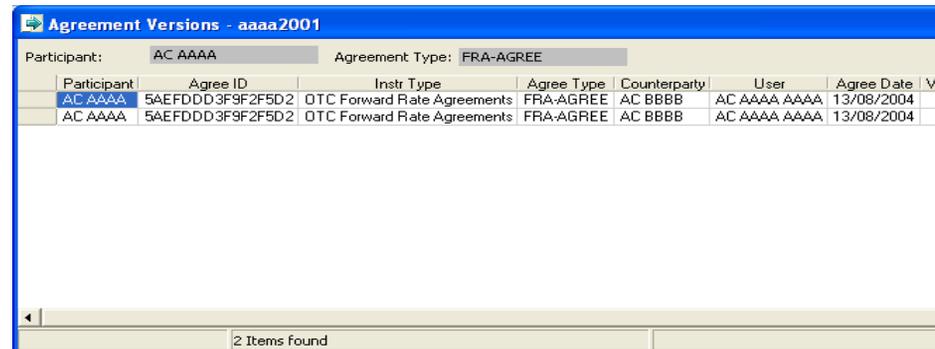
Navigation Steps

► Sub Participants ► View Agreements

Process Steps

1. Follow the navigation steps above to display the 'Agreement' screen.
2. Specify the search criteria and click **Search** to view all existing Agreements.
3. From the **right click** menu select **Agreement Versions**.

4. The screen will display all previous versions of a selected Agreement.



Participant	Agree ID	Instr Type	Agree Type	Counterparty	User	Agree Date
AC.AAAA	5AEFDDD3F9F2F5D2	OTC Forward Rate Agreements	FRA-AGREE	AC.BBBB	AC.AAAA.AAAA	13/08/2004
AC.AAAA	5AEFDDD3F9F2F5D2	OTC Forward Rate Agreements	FRA-AGREE	AC.BBBB	AC.AAAA.AAAA	13/08/2004

2 Items found

Glossary – Agreements

Field Names	Description
Agreement date	Agreement date, the date that the parties agreed to sign the agreement. The date is entered by the user and not validated by the system.
Agreement id	Agreement identification, automatically assigned and used by the system to identify the agreement item.
Agreement type	Agreement type can be defined within the system, such as: ISDA, FRABBA
Counterparty	Identification of an opposite party with whom the agreement is signed.
Created	Date and time, when a new version of the agreement item was last created caused by an event or action such as: registering, matching, rectification or cancellation. The Version number was incremented at the same time.
Instrument type	Instrument type for which the agreement is valid.
Participant	Identification of a participant of the clearinghouse for the party to whom the agreement is registered.
Reg name	Windows user identification of the user who performed the registering of the agreement in the SFE Austraclear System on behalf of the party. The field is updated with the Windows user identification of the last user who performed a rectification or cancellation of the agreement in the SFE Austraclear System on behalf of the party.
Agreement State	Agreement state options:- Matched - the agreement is active and matched Unmatched - the agreement is active but not matched Cancelled - the agreement is cancelled
User	Trading code of the user within the party who performed the registering of the agreement in THE SFE AUSTRACLEAR SYSTEM. If a Clearing Office user performed the registering of the agreement in the SFE Austraclear System on behalf of the party, User is set to XXXXX.
Version	Agreement version description, optional free text.
Version nbr	Number defining the version of the agreement (starting with 1 when the agreement is registered). A new version of the agreement is triggered by an event or action such as: matching, rectification or cancellation. For each new version the Version nbr is incremented and the Created date is set to <current business date>.

2.5 Participant Details

Function

Maintaining Participant Details/Record TFN/ACN/ABN

Information

Participant contact details including contact names, addresses, email addresses and telephone and fax numbers must be maintained by the Password Administrator, however participants cannot modify the **Participant Name, Participant Type or Investor Type** fields.

Administrators are responsible for recording TFN and ACN or ABN details on the system for each of their sub participants. For security purposes the TFN number is masked and will appear as *****.

If the ABN or TFN is not recorded, withholding tax will be deducted from coupon interest payments at the withholding tax rate (currently 48.5%). If the ABN is recorded in place of the TFN, then withholding tax will not be deducted. If the Participant wishes to claim exemption please use one of the following codes in the TFN field:-

-  **555 555 555** not required to lodge return - refer section 23(d) of the Income Tax Assessment Act or
-  **666 666 666** Claiming exemption – refer section 202(d) of the Income Tax Assessment Act.

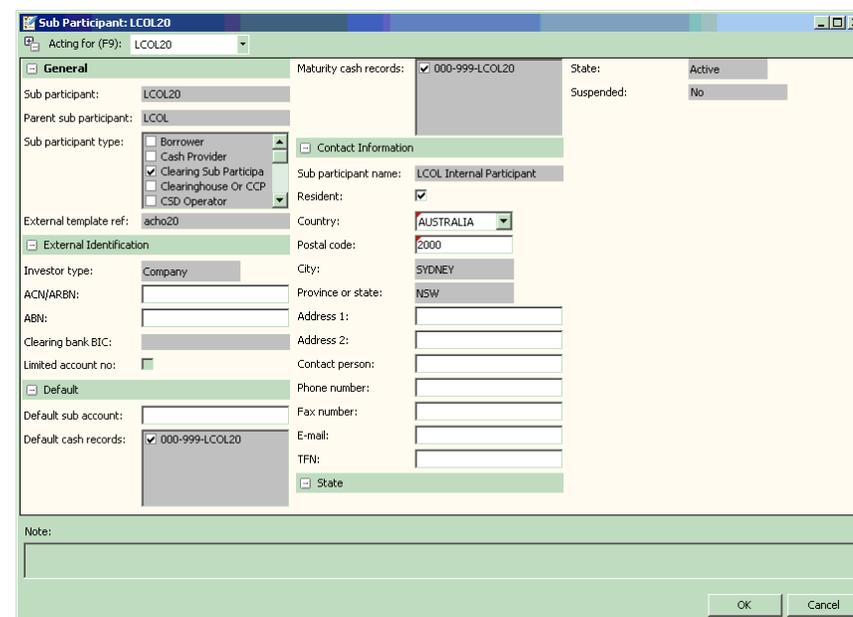
Navigation Steps

► Sub Participants ► Sub Participant Users Sub Accounts ► Explore

Process Steps

- Follow the navigation steps above to display the 'Explore' screen.
- Specify the search criteria and click **Search** to view Participant details.

- Highlight the Participant code and from the **right click** menu select **Properties**.
- In the **Properties** view, the section titled **External ID** is used to record the TFN/ACN/ABN details.
- Participants with a Participant Type of Cash Provider, may also update the **Cash Provider BSB** field in the **External ID** section.
- The section titled **Contact Information** is used to maintain the Participant contact names, addresses, email addresses and telephone and fax numbers.
- Refer to the [Glossary](#) for further details on the fields.



Function

View Participant Details

Navigation Steps

► Sub Participants ► Sub Participant Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Explore' screen.
2. Specify the search criteria and in View dropdown box select Sub Participant. Click **Search** to view Participant details or
3. Specify the search criteria and click **search** to view Participant details, right click and select **Show in Tree** to view your Participant details in a tree structure.
4. Highlight the Participant code and from the **right click** menu select **Properties**.

Glossary – Participant Details

Field Names	Description
General	
Sub Participant	The unique code that is used to identify the sub participant. Cannot be modified.
Parent Sub Participant	Specifies to which sub participant the sub participant belongs, if any. Cannot be modified.
Sub Participant Type	<p>Defines the kind of relationship that the sub participant has to the CSD. One of:</p> <p>Clearing Sub Ptpt - A sub participant that participates in the clearing and settlement of trades.</p> <p>Institutional Investor - A sub participant, typically a large institutional investor, who is allowed to participate in clearing and settlement.</p> <p>Payment System - The payment system controls the settlement counterparts' cash positions. The payment system locks the amount of cash required for the settlement process and transfers payments between sub participants.</p> <p>Cash Provider - A sub participant that supplies cash for clearing sub participants in the payment system. The cash provider manages this by means of a standing or a temporary cash limit for the clearing sub participant</p> <p>Clearing House/CCP- An organisation, which nets settlement transactions and acts as a central counterpart.</p> <p>Sub A/C Controller - A sub participant responsible for the maintenance of the accounts towards the account holder. The sub account controller can open or close accounts, as well as interact with the system regarding the holdings at the account.</p> <p>Issuer - The issuer borrows money on the market by issuing securities.</p> <p>Issuer Rep - The issuer representative is a sub participant that is authorised to act on behalf of the issuer in the system.</p> <p>Linked CSD - A linked CSD is either receiving or sending securities to or from SFE Austraclear. Depending on the direction of the securities, it is either confirming the reception of securities, or sending the request to deposit securities.</p> <p>Issuer CSD - The sub participant controlling the Issuer CSD Account.</p> <p>Borrower - A sub participant that has signed an agreement to be a borrower within the SFE Austraclear system.</p> <p>Lender - A sub participant that has signed an agreement to be a lender within the SFE Austraclear system.</p> <p>Netting Sub Ptpt - A sub participant that can be involved in the payment netting external source settlement.</p>
External Identification	
Investor Type	The investor type of the sub participant. One of:-

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Field Names	Description
	Company - A company is a separate legal entity that is taxable on its net income. Trust - A trust exists when a person holds property for others from which they can benefit.
TFN	Tax File number.
ACN/ARBN	Australian Company Number.
ABN	Australian Business Number.
Cash Provider BSB	A seven positions alpha-numeric Bank State Branch code that uniquely identifies the cash provider for reporting purposes.
Clearing Bank	Bank Identification Code for the Clearing Bank where the cash provider's bank account resides.
Clearing Bank Accounts	
Account	The bank account that the cash provider has at the clearing bank. The clearing bank is a sub participant of type payment system and is assigned to the currency in the instrument configuration.
Currency	The denomination currency of the bank account.
Default	
Default Sub Account	The sub participant's safekeeping sub account, only allowed for certain sub participants.
Default Cash Records	Lists the sub participant's cash records, one cash record per currency.
Contact Information	
Sub Participant Name	The full name of the sub participant.
Country	The country code for the sub participant. Displayed as a two letter code.
Postal Code	The postal code.
City	The name of the city.
Province or State	The province or state.
Address	The sub participant's address.
Contact Person	The contact person for the sub participant.
Phone Number	the telephone number to the contact person.
Fax Number	The fax number to the sub participant's office.
E-mail	The e-mail address to the contact person.
State	
State	The state of the sub participant. One of:- Inactive - The sub participant is not allowed to participate in any new actions in the system when it is set to Inactive. Active - Active is the normal state of the sub participant and means that all user actions can be performed, as long as no other limitations are valid.
Suspended	Indicates whether the sub participant is suspended. A suspension covers the exclusion of all the sub participant's users and proxies.
Instruments Issued	
Instrument	The instruments that the sub participant has issued in the system.
Amount Unit	Controls weather the amount of the instrument should be counted in quantity or as face value of denomination currency.
Currency	The instrument's denomination currency.

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Field Names	Description
Issue Balance	The issue balance for the instrument.
Note	
Note	Free text that describes the reasons for the action.

2.6 Authorisations (Administration Functions Only)

Function

Authorise/Reject Actions Pending Authorisations

Information

Authorisation is available on the following administration actions:

-  Create and Modify Sub Accounts
-  Create and Modify User
-  Modify Sub Participant
-  Create and Modify Series
-  Create Series Delegated

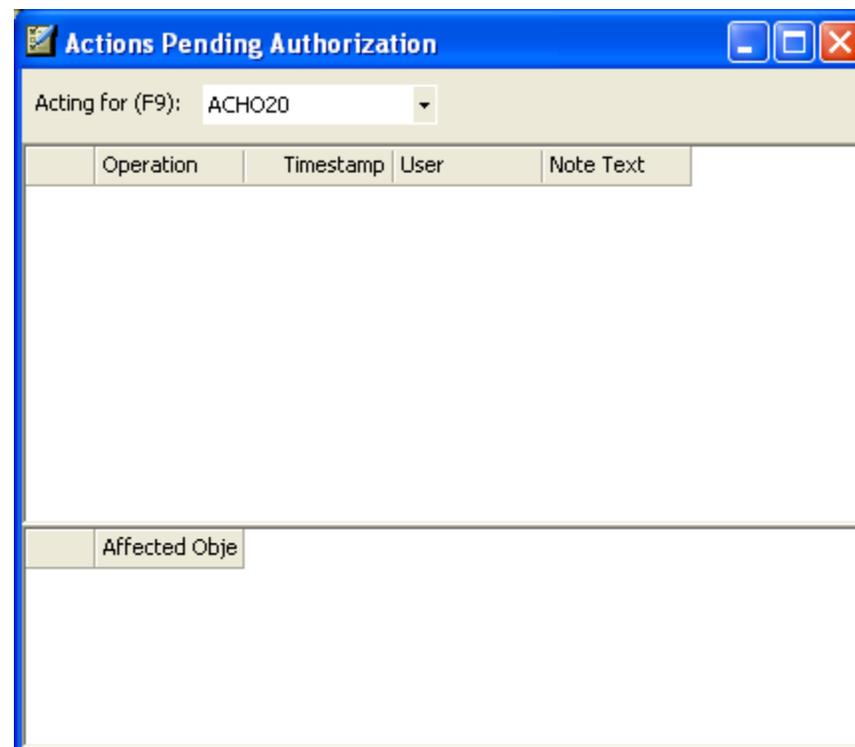
A User cannot Authorise an Administration action that has been entered by that same user. An alternate User must authorise those actions.

Navigation Steps

► Administration ► Authorisations ► View Actions Pending Authorisation

Process Steps

1. Follow the navigation steps above to display the 'Actions Pending Authorisation' screen.
2. A list of Administration actions pending authorisation will be displayed.
3. **To Authorise** - Select an action to be authorised and from the **right click** menu select **Authorise Action** to authorise the transaction.
4. **To Reject** - Select an action to be rejected and from the **right click** menu select **Reject Action** to reject the transaction.
5. Refer to the [Glossary](#) for further details on the fields.



Glossary – Authorisations

Field Names	Description
Operation	The operation associated to the action that needs to be authorised.
Timestamp	The time when the note was created in the action that needs to be authorised, in UTC time.
User	The identity of the user that performed the action that needs to be authorised.
Note Text	A free text describing the action.
Affected Object	The name of the object that needs the authorisation.
Object Type	The type of object that needs the authorisation.
Action Type	The type of action.
Participant	The identification of the participant.

2.7 View Notes (For Audit Purposes)

Function

View Notes created by the system for Administration purposes

Information

When Administrators perform actions such as Creating a User, Modifying a User or Modifying Participant details, a “Note” is automatically created in the system. This “Note” includes details of the action performed, the user who performed it and the time it was performed.

If an existing user is modified or participant details are updated, it will be possible to view the “Note” both before and after a change was made.

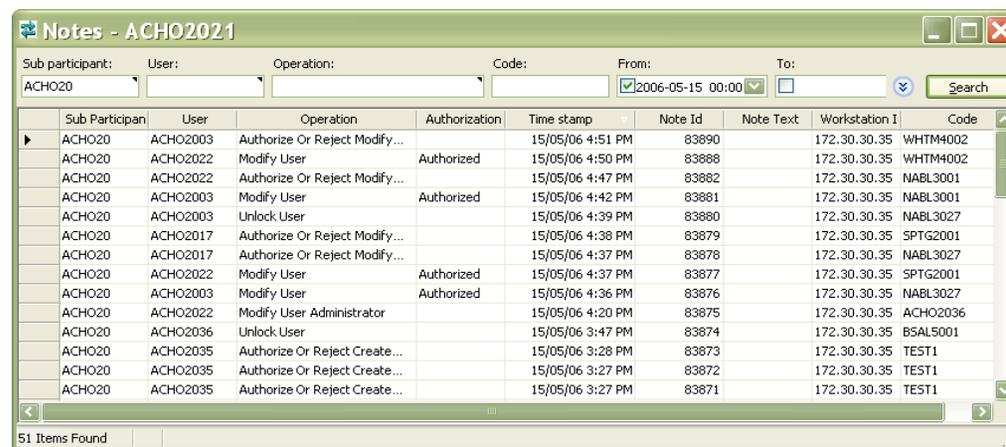
The Notes screen is archived in the system for 90 days, therefore allowing participants to keep a record of their Administrator’s activity for audit purposes.

Navigation Steps

► View ► Notes

Process Steps

1. Follow the navigation steps above to display the ‘Notes’ screen.
2. A list of Notes created by the system will be displayed.
3. To view the details of a Note, highlight the Note and from the **right click** menu select **Properties**. From here it is possible to view the note before and after a change has been made.



The screenshot shows a window titled "Notes - ACHO2021" with a search bar and a table of notes. The table has columns for Sub Participant, User, Operation, Authorization, Time stamp, Note Id, Note Text, Workstation I, and Code. The status bar at the bottom indicates "51 Items Found".

Sub Participant	User	Operation	Authorization	Time stamp	Note Id	Note Text	Workstation I	Code
ACHO20	ACHO2003	Authorize Or Reject Modify...		15/05/06 4:51 PM	83890		172.30.30.35	WHTM4002
ACHO20	ACHO2022	Modify User	Authorized	15/05/06 4:50 PM	83888		172.30.30.35	WHTM4002
ACHO20	ACHO2022	Authorize Or Reject Modify...		15/05/06 4:47 PM	83882		172.30.30.35	NABL3001
ACHO20	ACHO2003	Modify User	Authorized	15/05/06 4:42 PM	83881		172.30.30.35	NABL3001
ACHO20	ACHO2003	Unlock User		15/05/06 4:39 PM	83880		172.30.30.35	NABL3027
ACHO20	ACHO2017	Authorize Or Reject Modify...		15/05/06 4:38 PM	83879		172.30.30.35	SPTG2001
ACHO20	ACHO2017	Authorize Or Reject Modify...		15/05/06 4:37 PM	83878		172.30.30.35	NABL3027
ACHO20	ACHO2022	Modify User	Authorized	15/05/06 4:37 PM	83877		172.30.30.35	SPTG2001
ACHO20	ACHO2003	Modify User	Authorized	15/05/06 4:36 PM	83876		172.30.30.35	NABL3027
ACHO20	ACHO2022	Modify User Administrator		15/05/06 4:20 PM	83875		172.30.30.35	ACHO2036
ACHO20	ACHO2036	Unlock User		15/05/06 3:47 PM	83874		172.30.30.35	BSAL5001
ACHO20	ACHO2035	Authorize Or Reject Create...		15/05/06 3:28 PM	83873		172.30.30.35	TEST1
ACHO20	ACHO2035	Authorize Or Reject Create...		15/05/06 3:27 PM	83872		172.30.30.35	TEST1
ACHO20	ACHO2035	Authorize Or Reject Create...		15/05/06 3:27 PM	83871		172.30.30.35	TEST1

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Note: 83836 [min] [max] [close]

[-] [+] [copy]

General

Note id: 83836

Note:

Operation: Modify User

Timestamp: 15/05/06 10:18 AM

User

User: ACHO2017

Sub participant: ACHO20

Workstation id: 172.30.30.35

Modification

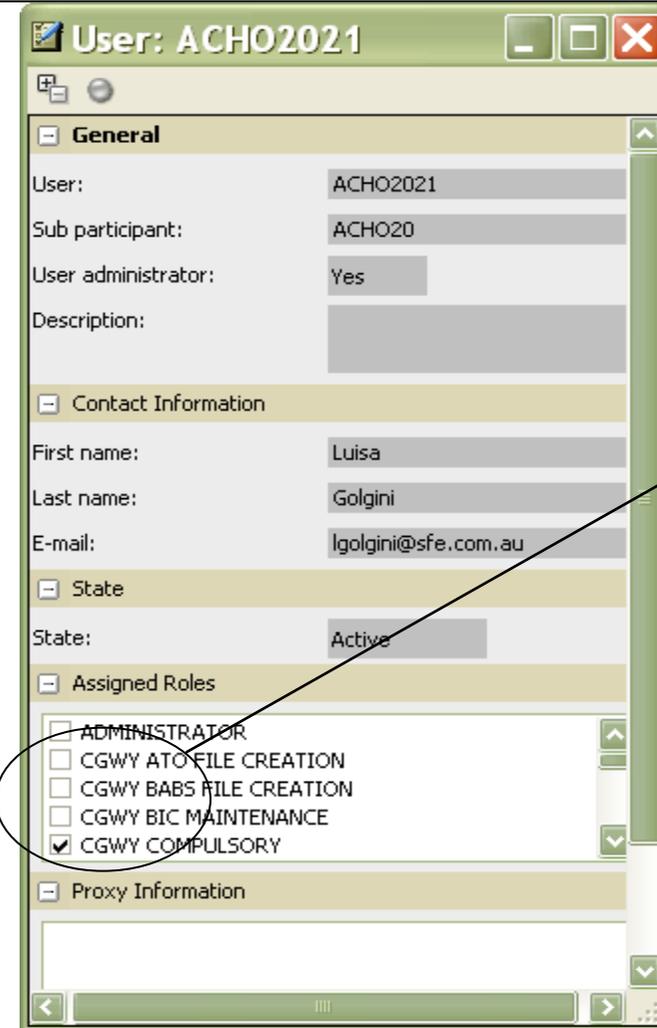
Object: ACHO2021

Object type: User

Authorization

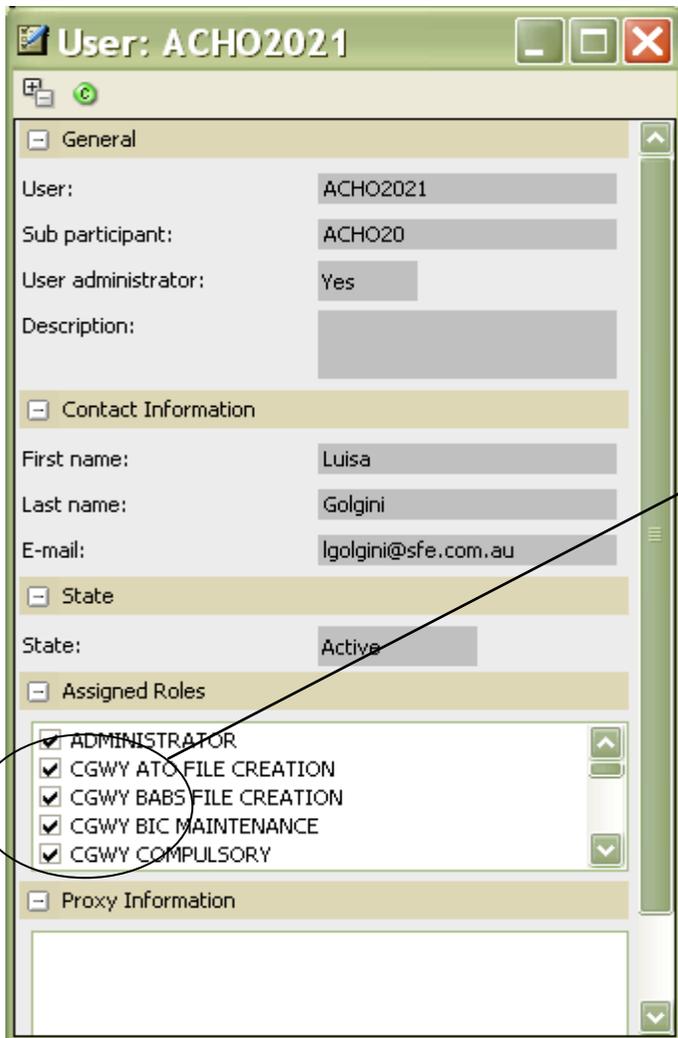
Authorization state: Authorized

Authorization note id: 83837



Section	Field	Value
General	User:	ACHO2021
	Sub participant:	ACHO20
	User administrator:	Yes
	Description:	
Contact Information	First name:	Luisa
	Last name:	Golgini
	E-mail:	lgolgini@sfe.com.au
State	State:	Active
Assigned Roles	<input type="checkbox"/> ADMINISTRATOR	
	<input type="checkbox"/> CGWY ATO FILE CREATION	
	<input type="checkbox"/> CGWY BABS FILE CREATION	
	<input type="checkbox"/> CGWY BIC MAINTENANCE	
	<input checked="" type="checkbox"/> CGWY COMPULSORY	
Proxy Information		

View Before Change shows original Assigned Roles



User: ACHO2021

General

User: ACHO2021
Sub participant: ACHO20
User administrator: Yes
Description:

Contact Information

First name: Luisa
Last name: Golgini
E-mail: lgolgini@sfe.com.au

State

State: Active

Assigned Roles

- ADMINISTRATOR
- CGWY ATO FILE CREATION
- CGWY BABS FILE CREATION
- CGWY BIC MAINTENANCE
- CGWY COMPULSORY

Proxy Information

View After
Change shows
new Assigned
Roles

3. Cash Clearance

Introduction

The Cash Clearance module provides for the automated settlement of cash transactions conducted on the Austraclear system. The system has been developed to provide a payments system that will manage the settlement of daily Austraclear transactions in an RTGS environment. The system allows banks to control exposures to SFE Austraclear customers in two ways:

1. Under a debit cap environment, banks are able to impose a cash limit on each of their SFE Austraclear participants' accounts. This is referred to in the system as Internal Credit Management.
2. Through the RTGS/RITS AIF facility, banks have the ability to make real time credit decisions about their SFE Austraclear participants' transactions.

Banks may operate in two clearance type modes:

1. AIF - AIF banks may manage their customers' credit exposure either in their own Proprietary Payments System (PPS) or in Debit Caps. AIF Banks may also receive pre and post settlement advices for their customers' transactions.
2. Non-AIF - Non-AIF banks must manage their customers' credit exposure through Debit Caps. A non-AIF bank cannot receive pre and post settlement advices.

Additionally, the system allows all Cash Providers to maintain an Assured Payment Limit which becomes effective in the event that RTGS is not available and the system reverts to Assured Payment mode.

The system also provides for the confirmation of maturing securities (corporate actions) by cash providers and paying agents, with proceeds credited to participants' cash records in the Austraclear system.

3.1 Cash Records

Function

Cash Record Maintenance as Cash Provider

Information

All cash records will be created on the system by SFE Austraclear with fields set to default values. It is the responsibility of Cash Record Providers to check and modify these fields as required.

Navigation Steps

► Sub Participants ► Cash Records ► View

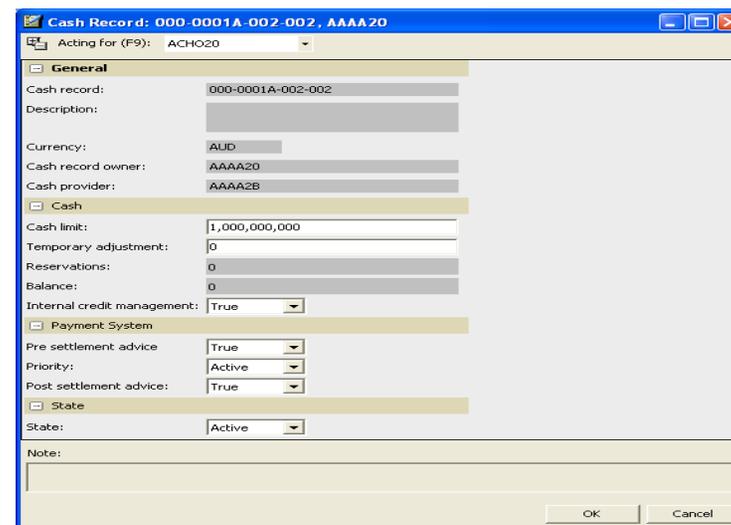
Process Steps

1. Follow the navigation steps above to display the 'View' screen.
2. Specify search criteria and click **search** to view the Cash Records of your SFE Austraclear customers.
3. Highlight the cash record to be modified and from the **right click** menu select **Properties As Provider**. The system will display details of the selected cash record.
4. Modify the appropriate fields and/or enter a Cash Limit. Refer to the [Glossary](#) for further details on the fields.
5. The following Cash Record fields may be modified:-
 - ✚ Cash Limit
 - ✚ Temporary Adjustment
 - ✚ Internal Credit Management
 - ✚ Pre Settlement Advice
 - ✚ Priority

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- ✚ Post Settlement Advice
- ✚ Cash Record Priority

6. The Cash Limit field displays the amount that the cash record can go into debit when the system is operating in an RTGS environment. Cash providers who are Non-AIF Banks must set a Cash Limit on each of their customers' cash records.
7. The Temporary Adjustment field displays the adjustment from the normal cash limit to which the cash record can go into debit when the system is operating in an RTGS environment. Updates to this field are valid intraday only.
8. All Banks regardless of clearance mode may set their customer cash records to Internal Credit Management = True. All transactions for those cash records must pass the debit caps limit test before being sent to RTGS for processing. (Note: any change to the Internal Credit Management 'flag' may take up to 30 minutes before it becomes effective.)
9. Only banks with a clearance type AIF may set their customers' cash records to Internal Credit Management = False. AIF banks must also complete the following three fields for each customer's cash records:
 - ✚ The Pre-Settlement Advice field may be set to True or False. If set to True an instruction will be sent to RTGS to create a Pre-Settlement Advice.
 - ✚ The Priority field instructs RTGS how to prioritise transactions sent from the system. This field can be set to Active, Deferred or Priority.
 - ✚ The Post-Settlement Advice field may be set to True or False. If set to True an instruction will be sent to RTGS to create a Credit Post-Settlement Advice.
 - ✚ The Cash Record Priority field determines how transactions will progress on the settlement queue within Austraclear. This field can be set to Active, Deferred or Priority.
10. Once all the details have been entered click **OK**.



Cash Record: 000-0001A-002-002, AAAA20

Acting for (F9): ACHO20

General

Cash record: 000-0001A-002-002
 Description:
 Currency: AUD
 Cash record owner: AAAA20
 Cash provider: AAAA2B

Cash

Cash limit: 1,000,000,000
 Temporary adjustment: 0
 Reservations: 0
 Balance: 0
 Internal credit management: True

Payment System

Pre settlement advice: True
 Priority: Active
 Post settlement advice: True

State

State: Active

Note:
 OK Cancel

Function

Cash Record Maintenance as Cash Record Owner

Information

All cash records will be created on the system by SFE Austraclear with fields set to default values. It is the responsibility of Cash Record Owner to check and modify the cash record priority as required.

Navigation Steps

► Sub Participants ► Cash Records ► View

Process Steps

1. Follow the navigation steps above to display the 'View' screen.
2. Specify search criteria and click **search** to view your Cash Records.

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3. Highlight the cash record to be modified and from the **right click** menu select **Properties As Owner**. The system will display details of the selected cash record.
4. Modify the cash record priority field as required. Next click on **OK**.

Function

View Cash Records

Navigation Steps

► Sub Participants ► Cash Records ► View

Process Steps

To view details of a cash record if you are the Cash Record Owner

1. Follow the navigation steps above to display the 'View' screen.
2. Specify your sub participant code in the Cash Record Owner search field and click **search** to view your Cash Records.
3. Highlight a Cash Record and right click to **View Cash Record Transactions**.

To view details of a cash record if you are the Cash Provider

1. Follow the navigation steps above to display the 'View' screen.
2. Specify your Cash Provider sub participant code in the Cash Provider search field and click **search** to view your customers' Cash Records.

Glossary – Cash Records

Field Names	Description
Cash Record	The code that together with cash record owner uniquely identifies a cash record in the system.
Currency	The currency that is held on the cash record. Only one currency per cash record is allowed.
Cash Record Owner	The owner of the cash record, that is, the person or organisation that uses the cash record.
Cash Provider	The participant (of Cash Provider type) that supplies cash to clearing participants by letting them use its own cash account in the payment system. This is managed by the creation of cash records in the system, where the cash record owner is the clearing participant.
Cash Limit	The amount to which the cash record is allowed to go into debit. That is, the amount of cash available to the cash record owner within the system, set by the cash record provider. The field may be set to zero.
Temporary Adjustment	A temporary adjustment from the normal cash limit, only valid during the current day.
Reservations	The amount of cash on the cash record that has been reserved, for example, to be transferred as a payment.
Balance	The balance is the total sum of the amounts in all settled settlement obligations for one cash record, including reserved amounts.
Has Assigned	Checked if the owner has assigned cash records to other participants.
State	<p>The state of the cash record. One of: -</p> <p>Active - The cash record is "alive", that is, it can take part in transactions within the system.</p> <p>Inactive - An inactive cash record cannot take part in any transactions within the system. It is automatically prevented from being part of any transactions registrations. Only inactive cash records can be deleted.</p> <p>Deleted - The cash record has been permanently deleted, meaning that it cannot take part of any transactions, and cannot be re-activated. It will remain in the system until the system is purged.</p>

3.2 Assured Cash Limits

Function

Assured Cash Limit Maintenance

Information

This allows cash providers to enter a cash limit which becomes effective in the event that RTGS is not available and the system reverts to Assured Payment Mode.

Once the Assured Payment mode has been triggered, the Assured Cash Limit of each cash provider automatically propagates down to the cash limit of each of the cash records belonging to the customers of that cash provider. This limit will override the existing cash limit of each customer's cash record while the system remains in Assured Payment mode.

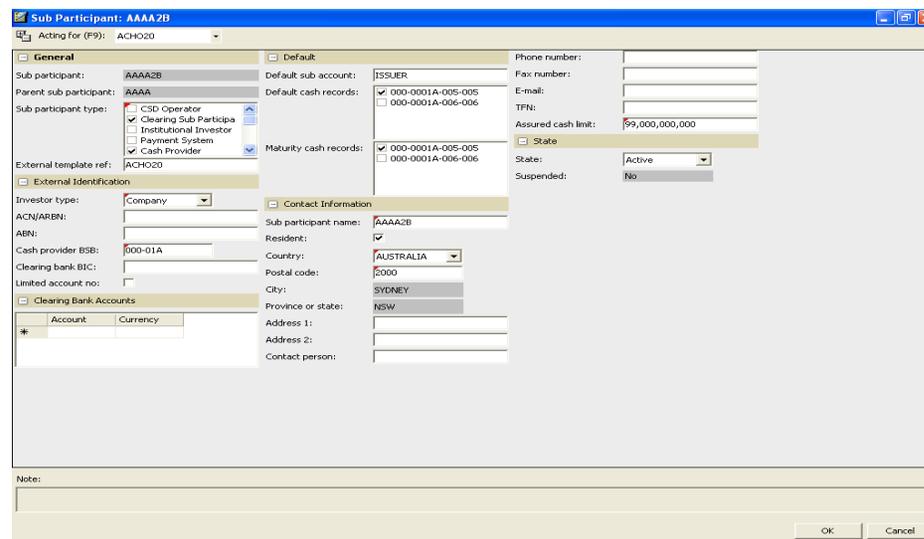
When the system resumes operating in RTGS, the cash limits of the customer cash records will be reset to their original values.

Navigation Steps

► Sub Participants ► Sub Participants Users Sub Accounts ► Explore

Process Steps

1. Follow the navigation steps above to display the 'Sub Participant Explorer' screen.
2. Specify search criteria and click **search** to view the Cash Provider Sub Participant details.
3. Highlight the Sub Participant code and from the **right click** menu select **Properties**.
4. The Assured Cash Limit field can be modified once the system is operating in Assured Payment mode.
5. Once the appropriate fields have been modified click **OK**.



3.3 Corporate Actions

Function

View DSS Maturity Corporate Actions

Information

Corporate Actions for Discount Securities consist of Maturity payments only.

All Maturity Corporate Actions will be created automatically by the system in the overnight recurring tasks depending on the template setup.

The ability to **View Holder List** on Corporate Actions is restricted to Issuer Representatives only. (This list will be available on the day of the Corporate Action)

Discount Security Series that have matured will be displayed in the **View Series** screen until the following day.

For Issuers Only

On the Maturity Date, the Issuer (or their Paying Agent) will be able to print the "Maturing Securities Report" via the Report Server, which will detail maturity payments due that day and the holders entitled to receive those payments. The same details may also be obtained via the on line enquiry screens and requested as .csv files.

After ensuring the details reported are correct, the Issuer (or their Paying Agent) will access the **View Corporate Actions Settlement Instructions** screen to **Instruct (Confirm)** payments of maturities for the day.

Maturity proceeds are payable on an Irrevocable (I) settlement basis only.

Maturity payments for Discount Securities are available for confirmation upon System open each morning.

For Holders of Discount Securities

Participants who hold Discount Securities within the system will receive automatic maturity payments to their nominated cash record.

Participants will be able to view information relating to Maturity Payment Dates for each of the series available via the **View Corporate Actions** screens.

On the morning of the payment day the **Income Receivable Report** will be available via the Report Server for holders of Discount Securities. This report will display all maturity payments due to the Holder for that day. These details may also be obtained via the on line enquiry screens and requested as .csv files.

Navigation Steps

► Series ► View Corporate Actions

Process Steps

1. Follow the navigation steps above to display the 'Corporate Actions' screen.
2. Specify search criteria and click **search** to display current Corporate Actions. The Corporate Actions displayed will be for Maturities and Coupon Payments.
3. To view the Holder List, **right click** and select **View Holder List**.
4. To view the details of an individual Corporate Action, **right click** and select **Properties**.
5. Refer to the [Glossary](#) for further details on the fields.

2. Specify search criteria and click **search** to display current Corporate Action Settlement Instructions.
3. Alternatively select Corporate Action from the operation type drop down menu and press search. This will display the Actual Gross Corporate Action to be instructed and not list every single Corporate Action.
4. Select the Corporate Action to be released, **right click** and select **Instruct Underlying Obligation**. This will release the Corporate Action for Settlement.
5. To view the details of an individual Corporate Action, **right click** and select **Properties**.
6. Refer to the [Glossary](#) for further details on the fields.



Sub Participan	Sub Account	Volume	Alternative	Benefit
AAAA21	SAFE CUSTODY	2,000,000.00	1	1
AAAA21	SAFE CUSTODY	1,000,000.00	1	1
AAAA21	SAFE CUSTODY	500,000.00	1	1
AAAA21	SAFE CUSTODY	2,500,000.00	1	1
AAAA21	SAFE CUSTODY	2,500,000.00	1	1
AAAA21	SAFE CUSTODY	500,000.00	1	1
AAAA21	SAFE CUSTODY	12,000,000.00	1	1
AAAA21	SAFE CUSTODY	7,500,000.00	1	1

Function

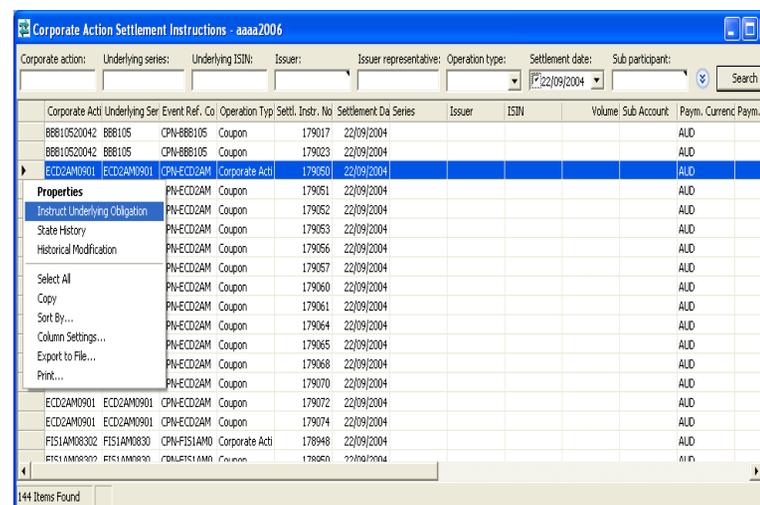
View Corporate Actions Settlement Instructions and Select Instruct – For Issuers Only

Navigation Steps

► Settlements ► View Settlements ► Corporate Actions Settlement Instructions

Process Steps

1. Follow the navigation steps above to display the 'Corporate Actions Settlements Instruction' screen.



Corporate Acti	Underlying Ser	Event Ref	Co	Operation Typ	Settl. Instr. No	Settlement Da	Series	Issuer	ISIN	Volume	Sub Account	Paym.	Currenc	Paym.
88810520042	888105	CPN-888105	Coupon		179017	22/09/2004						AUD		
88810520042	888105	CPN-888105	Coupon		179023	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Corporate Acti		179050	22/09/2004						AUD		
Properties														
Instruct Underlying Obligation														
State History														
Historical Modification														
Select All														
Copy														
Sort By...														
Column Settings...														
Export to File...														
Print...														
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179051	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179052	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179053	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179056	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179057	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179060	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179061	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179064	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179065	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179068	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179070	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179072	22/09/2004						AUD		
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon		179074	22/09/2004						AUD		
FIS1AM08302	FIS1AM0830	CPN-FIS1AM0	Corporate Acti		178948	22/09/2004						AUD		
FIS1AM08302	FIS1AM0830	CPN-FIS1AM0	Coupon		178950	22/09/2004						AUD		

Function

Monitor Corporate Action Execution

Information

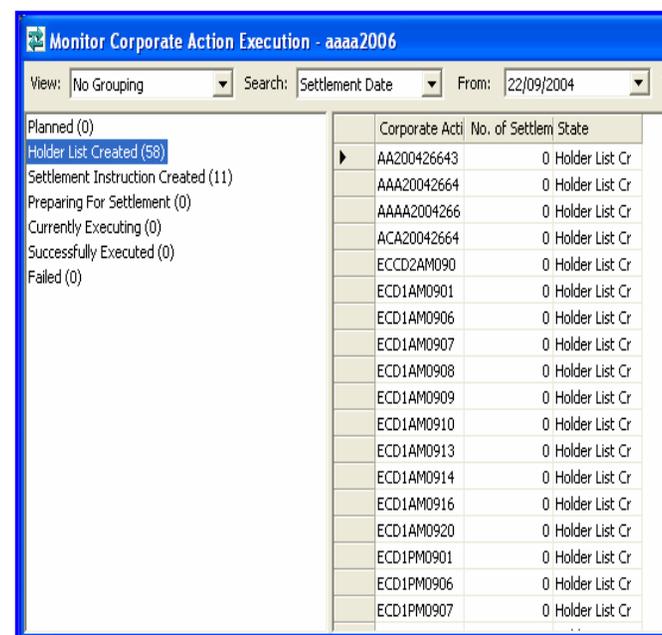
This is available to Issuer Representatives only. This screen provides a summary of all Corporate Actions for the current business day for that Issuer and shows the current settlement state for each Corporate Action.

Navigation Steps

► Administration ► Monitor ► Corporate Action Execution

Process Steps

1. Follow the navigation steps above to display the 'Monitor Corporate Action Execution' screen.
2. Enter search criteria and click **Search** to display execution states.
3. Select '**Preparing for Settlement**' then right click and select **Corporate Action Settlement Instructions**.
4. Issuer Representatives may **Instruct** their Corporate Action payments from this screen via a **right click** action and selecting **instruct underlying obligations**.
5. A message will appear asking the Issuer to confirm the instructing settlement instruction. Click Yes.
6. Refer to the [Glossary](#) for further details on the fields.



Corporate Acti	No. of Settlem	State
AA200426643	0	Holder List Cr
AAA20042664	0	Holder List Cr
AAAA2004266	0	Holder List Cr
ACA20042664	0	Holder List Cr
ECCD2AM090	0	Holder List Cr
ECD1AM0901	0	Holder List Cr
ECD1AM0906	0	Holder List Cr
ECD1AM0907	0	Holder List Cr
ECD1AM0908	0	Holder List Cr
ECD1AM0909	0	Holder List Cr
ECD1AM0910	0	Holder List Cr
ECD1AM0913	0	Holder List Cr
ECD1AM0914	0	Holder List Cr
ECD1AM0916	0	Holder List Cr
ECD1AM0920	0	Holder List Cr
ECD1PM0901	0	Holder List Cr
ECD1PM0906	0	Holder List Cr
ECD1PM0907	0	Holder List Cr

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EXIGO CSD™

 Confirm instructing settlement instruction
121879's obligation 119136.
Source reference:FIS1PM0928200429343017685
Event Ref. Code:CPN-FIS1PM0928

Act for:

Glossary – Corporate Actions

Corporate Actions

Field Names	Description
Corporate Actions	Corporate action name.
Complete	Yes - Indicates that the corporate action setup is completed. No - Indicates that additional information is required before completion.
List Complete	Specifies if the corresponding holder list is completed.
State	State of the corporate action.
Underlying Series	The underlying series code which gives the holder rights to entitled benefits.
Description	Description of the underlying series.
Event	Short name of the corporate action event.
Issuer	Sub Participant code of the issuer.
Issuer Representative	Sub Participant code of the issuer representative or CSD itself.
Record Datetime	Date when the system should check which investors should be entitled to the benefits.
Mandatory	Indicates whether the corporate action is mandatory or optional. By default set to True (mandatory).

Corporate Action Holder List

Field Names	Description
Corporate Action	The unique code used to identify the Corporate Action.
Record Datetime	The date and time when the list was recorded.
List Completed	Is set to TRUE if no further entries are expected to the list.
Sub Participant	The sub participant to which the sub account belongs, i.e. the sub account controller.
Sub Account	The sub account to which the holding belongs.
Volume	The total volume of security held.
Alternative	If there are different alternatives, the choice is specified here.
Benefit	Defines which instructions are included and the execution date they should be settled.

Corporate Actions Settlement Instructions

Field Names	Description
Corporate Action	Corporate action name.
Event Ref Code	The corresponding corporate event.
Series	The series involved in the corresponding trade.

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Field Names	Description
Issuer	The sub participant that issued the series.
ISIN	The ISIN code of the series.
Settlement Instruction Number	Sequence number that uniquely identifies the instruction. Set by the system.
Settlement Date	The settlement instruction's settlement date.
Volume	The size of the delivery.
Sub Account	The sub account code.
Payment Amount	Specification of the payment amount.
Payment Currency	Specification of the currency.
Message Type	<p>Specifies properties that decide how the settlement is to be handled. One of the following:-</p> <p>DVP - The security is delivered in exchange for the payment, in a final and irreversible manner. Note: This message type is also used for DaP, Delivery and Payment, by changing the sign for the amount to be paid.</p> <p>DVD - The security is delivered in exchange for another security, in a final and irreversible manner.</p> <p>FOP - A security is delivered without any kind of delivery in the opposite direction.</p> <p>PVP - An amount of money is transferred in exchange for another amount of money.</p> <p>PVN - An amount of money is transferred without any kind of delivery in the opposite direction.</p> <p>CANC - Request to cancel another instruction.</p> <p>REC - A recall instruction.</p> <p>NOM - The sub participant nominates the security that will be used for trading later.</p> <p>RNOM - Message type used when the sub participant wants to release a bill nomination.</p> <p>PLVPL - This is used to substitute a parcel of unpledged securities for a parcel of pledged securities. The substitution is initiated by the pledgee and completed once the counterparty confirms.</p> <p>PLVP - Funds are transferred from the pledgee's bank sub account to the pledgor's sub account after passing the cash limit test, and a hold is placed on the pledged securities.</p> <p>PLOP - No cash is transferred between the sub participant's cash records by the system but a hold is placed on the pledged securities.</p> <p>RLVP - Funds are transferred between the pledgee's and pledgor's cash records after passing the cash limit test, and the pledged securities are released.</p> <p>RLOP - No cash is transferred by the system, between the sub participants' cash records but a release is made in the pledged securities.</p> <p>CORP - The message is a result of a benefit instruction of a corporate action.</p>

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Field Names	Description
	TRANS - One-sided transfer of a holding between a sub participant's sub accounts.
Operation Type	Specifies the type of operation that resulted in the settlement instruction being created. One of the following:- NORMAL - A normal settlement instruction. MATP - Maturity payment. CPON - Coupon. PAYM - Payment. CORP - Corporate Action. SFET - SFE Transaction, special cash payment for margin requirement. RBA REPO - First leg in create liquidity repo. REVERSE RBA REPO - Second, or reversed, leg in create liquidity repo.
Settlement Method	Specifies the settlement method to be used to settle the corresponding trade. One of the following:- RTGS Real Time Gross Settlement. Trades are settled individually and immediately. EoD Gross settlement at the end of day, when the system is in end-of-day mode. External Gross settlement of securities legs only, the cash is handled outside of the system. BISM1 Gross settlement, trade for trade at a given point in time. BISM2 Batchwise net settlement for cash legs but gross settlement for securities legs. BISM3 Batchwise net settlement. RTAIB Real time adjust issue balance, that is, the settlement is done immediately. BAIB Batch adjust issue balance, that is, the settlement is done at the specified time. DWNET Deposit/Withdraw net, used for netting settlement instructions in the deposit/withdrawal of securities functionality. Payment Netting Net settlement of cash.
Sub Participant	The sub participant involved in the leg of the deal to which the settlement instruction refers.
Cash Record	A code that together with the cash record owner uniquely define a cash record in the system.
Cash Record Owner	The owner of the cash record.
State	The state of the settlement instruction. One of: Unmatched The instruction has been created but not yet matched with the instruction of the other leg in the deal.

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Field Names	Description
Matched	The instruction has been matched with the instruction of the other leg in the deal.
Recall Requested	A recall has been requested for the instruction.
Pending Payment System Recall	The recall request has been passed on to the payment system.
Cancelled	The instruction has been cancelled successfully.
Cancel Pending	A sub participant has requested to cancel the settlement instruction.
Cancel Requested	The counterparty has requested to cancel the settlement instruction.
Cancel Completed	A cancel request has been completed.
Recall Complete	The recall request has been completed.
Recalled	A sub participant has recalled the instruction.
Recalled by Counterpart	The counterpart has recalled the settlement instruction.
Rejected	The instruction has been rejected by a user.
Completed	Final state for a settlement instruction involved in corporate action, where the settlement instruction is only used to lock in the issuers amount and will never settle.
Settled	The settlement has been carried out successfully.
Failed	The instruction failed to be settled.
Instructed	Specifies if the settlement instruction will be automatically executed (True) or if it has to be finally instructed by the sub participant as a separate action (False).
Counterpart	The sub participant that acts as a counterpart in the transaction.
Issuer Representative	The sub participant code of the issuer representative taken from the underlying series.

Monitor Corporate Action Execution

Field Names	Description
Corporate Action	The name of the corporate action.
No. of Settlement Instructions	The number of settlement instructions for the corporate action.
State	The state of the corporate action. One of:- <ul style="list-style-type: none">  Planned  Holder List Created  Settlement Instruction Created  Preparing for Settlement

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Field Names	Description
	<ul style="list-style-type: none"><li data-bbox="506 337 785 363"> Currently executing<li data-bbox="506 363 821 389"> Successfully executed<li data-bbox="506 389 632 415"> Failed

Note: Corporate actions that are not instructed prior to End of Day will be Failed in the overnight batch run. The 'Failed' status will not be able to be viewed until next day.

3.4 Cash Clearance Sessions

When DAY session ends at End of Day (EOD) 4:28pm Eastern Standard Time (EST), the following rules apply:-

- ✚ Any existing transactions already on the RTGS queue can settle up to the end time of DAYEND session (5:17pm).
- ✚ No new transactions with a cash element are allowed to settle until the EVENING session (5:25pm – 6:32pm winter and 5:25pm – 8:32pm summer). Settlement in EVENING session is only allowed between approved CLS Banks.

At the close of DAYEND session (5:17pm), the following rules apply:-

- ✚ All transactions on the RTGS queue where one or both parties to the transaction are not approved CLS Banks will be automatically Recalled/Rejected.
- ✚ All transactions on the RTGS queue where both parties to the transaction are approved CLS Banks will be retained on the queue for possible settlement in the EVENING session.

At INTERIM session (5:17pm – 5:25pm), the following rules apply:-

- ✚ An Interim Cashlist is produced for printing. This report will display any outstanding transactions that have been allowed to remain for possible settlement in the EVENING session. This report will include transactions completed in DAY session.
- ✚ No transactions will settle in the interim session.

At EVENING session (5:25pm – 6:32pm winter and 5:25pm – 8:32pm summer) the following rules apply:-

- ✚ Approved CLS Banks may complete transactions in this period.

- ✚ These will be processed by the system to RTGS in the same manner as in DAY session.

At DAYCLOSE session (6:32pm – 7:00pm winter and 8:32pm – 9:00pm summer) the following rules apply:-

- ✚ A Final Cashlist is produced for printing showing the final cash position of each customer's cash records. This report will include transactions completed in both DAY and EVENING sessions.

On NON-CLS days (days with shortened sessions as requested by the RBA) the following rules apply:-

- ✚ MORNING, DAY and DAYEND sessions will operate as normal.
- ✚ At the end of DAYEND session the system will move through INTERIM, EVENING and into DAYCLOSE. The Interim Cashlist will still be generated, which will move the system into EVENING session. The Final cashlist report will be generated as normal at DAYCLOSE.

As all transactions are settled in IRREVOCABLE mode, Cash Providers are not required to perform any clearances.

4. Issuance, Deposits and Withdrawals

4.1 DSS Issuance

Introduction

The Discount Security functionality enables Participants (Issuers) to issue both paper and electronic securities.

The following are types of securities accepted for deposit in the system:-

- ✚ BA – Bank Accepted Bills
- ✚ EBA – Electronic Bank Accepted Bills
- ✚ CD – Negotiable Certificates of Deposit
- ✚ ECD – Electronic Negotiable Certificates of Deposit
- ✚ PN – Promissory Notes
- ✚ EPN – Electronic Promissory Notes
- ✚ NB – Non Bank Bills

Function

Issue a Discount Security

Information

The ability to create a DSS series is restricted to ISSUERS ONLY.

The maturity date of all paper and electronic securities must be 4 business days forward of Deposit date.

Navigation Steps

► Series ► Series ► View Delegated

Process Steps

1. Follow the navigation steps above to display the 'Delegated Series Objects' screen.

2. Enter the search criteria and click **Search**. A list of Delegated Series Templates will be displayed.
3. Highlight the required Series Template and select **Create Series** from the **right click** menu.
4. Enter the series details and click **OK**. Refer to the [Glossary](#) for further details on the fields.
5. The creation of a new Series requires the entry of the following fields:-

General:

- Series Code (refer to glossary for guidelines on how to construct the Series Code)
- Series Name
- Description
- Issuer
- Issuer Representative
- Issue Balance Responsible
- ISIN Code (either check tick box '**Automatic**' for ISIN to be automatically generated or leave blank if ISIN is to be entered manually).

General Volume Units:

- Total Volume on Issue
- Minimum Settlement Volume
- Multiple Volume
- Unit Face Value

Corporate Action General Information:

- Issue Date
- CA Cash Record Owner
- CA Cash Record
- CA Sub Account

Corporate Action Maturity Information:

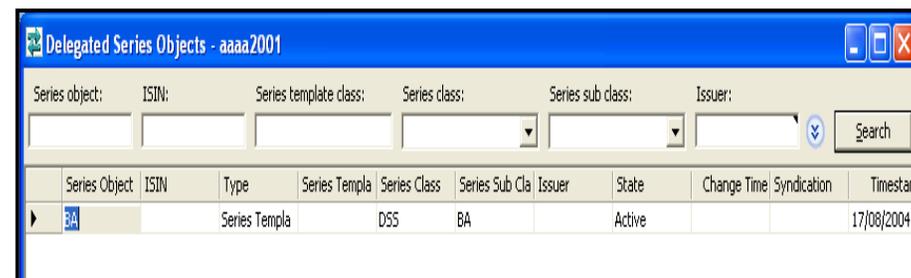
- Maturity Date
- Maturity Cash Record

Discount Securities:

- Drawer

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- Prime Name
 - Place Payable
 - Payee (note this should be 'Bearer' or full name of payee)
6. The Issuer Balance Responsible field indicates who is acting as the depository for the series. This field should always be populated with ACLR20 for immobilised Discount securities and the Issuer's sub participant code for all dematerialised Discount Securities
 7. The CA Cash Record Owner field is used to record the sub participant code of the place payable. This indicates who owns the cash record that will be used for the payment of Corporate Actions relating to that series
 8. The CA Cash Record field allows the Issuer Representative to nominate a specific cash record to be used for the payment of Corporate Actions relating to that series. It is the place payables cash record.
 9. The CA Sub Account field is used to record the Issuer Representative's sub account that will be used in the payment of corporate actions for that series. This field should be populated with the "Issuer Account" type sub account
 10. Once a new DSS series has been created, participants can view the series details in the View Series screen
 11. The issuance of Discount Securities is a two step process and requires Issuer Representatives to create a series from a delegated template and subsequently deposit that series.



The screenshot shows a software window titled "Delegated Series Objects - aaaa2001". It features a search interface with the following fields: "Series object:", "ISIN:", "Series template class:", "Series class:", "Series sub class:", and "Issuer:". A "Search" button is located to the right of these fields. Below the search area is a table with the following columns: "Series Object", "ISIN", "Type", "Series Templa", "Series Class", "Series Sub Cla", "Issuer", "State", "Change Time", "Syndication", and "Timestan". A single row is visible in the table with the following values: "BA", an empty cell, "Series Templa", "DSS", "BA", an empty cell, "Active", an empty cell, and "17/08/2004".

Series Object	ISIN	Type	Series Templa	Series Class	Series Sub Cla	Issuer	State	Change Time	Syndication	Timestan
BA		Series Templa	DSS	BA		Active				17/08/2004

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Create Series

Acting for (F9): AAAA20

Change Time: CA days 1: Optional
 Activation time: 17/08/2004 CA days 2: Optional
General CA days 3: Optional
 Series code: CA days 4: Optional
 Series name:
 Manual entry of CA dates: No **Corporate Action: Maturity Information**
 Description: Maturity formula: MA Mandatory
 Parent series template: BA Maturity date: Mandatory
 External template ref.: T_BILL Mandatory Maturity books close period: 0 Mandatory
 Issuer: Mandatory **Information Dissipation**
 Issuer representative: Mandatory Country of issue: AU Mandatory
 Issue balance responsible: Mandatory Registrar: Optional
 Form: Immobilized Mandatory Holder list public: No Mandatory
 Deposit allowed: Yes Mandatory Syndication: Domestic Mandatory
 Withdrawal allowed: Yes Mandatory **Discount Securities**
 Single issue: No Mandatory Drawer: Mandatory
Identifiers & Classifications Display drawer: No Mandatory
 ISIN code: Automatic Mandatory Prime name: Mandatory
 Series class: DSS Mandatory Place payable: Mandatory
 Series sub class: BA Mandatory Payee: Mandatory
 Non-fungible: Yes Mandatory **Trading Information**
General Volume Units Novation allowed: No Mandatory
 Denomination currency: AUD Mandatory **Settlement Attributes**
 Settlement date: DISCALRUPD Mandatory
 Note:

Glossary – DSS Issuance

Field Names	Description
Change Time	
Activation Time	The point in time when the series template should be set in Active state.
General	
Series (code)	<p>The guideline on how to construct the Series ID is as follows:</p> <p>The DSS Series ID will be 15 or 16 characters long (depending on the Series Sub-Type). There should be no spaces between the characters.</p> <p>First 4 Characters - Issuer Participant Code - e.g. WPAC Next 6 Characters - Maturity Date - in the form DDMMYY e.g. 310605. Please note that the year is essential as the system will ensure uniqueness of the Series ID over a number of years (up to 7 years). Next 2/3 Characters - Series Sub-Type e.g. EBA, BA, CD, ECD etc Last 2 Characters - Sequence Number to be used where an Issuer has multiple issues of the same sub-type for any given maturity date - e.g. 01 to 99. If there were more than 99 of the same sub type for the same maturity date then this number when then go to A1-A9 to Z1-Z9, giving a further 234 possibilities.</p> <p>To give a working example of the above, 2 EBAs issued by WPAC for the same maturity date, 31/06/05 would become: WPAC310605EBA01; and, WPAC310605EBA02</p>
Series Name	A long name describing the series uniquely.
Manual Entry of Corporate Action Dates	Specifies if Corporate Action dates can be entered manually.
Description	Concise description of the series template. This field is utilised for recording distinguishing marks on discount securities.
Parent Series Template	The series template that the series inherits from.
External Template Reference	The template in external systems that the related series should be mapped to. I.e. if the security is to be traded as both a DSS outright security and Repo then the external template ref. will be T_REPD otherwise to be set to T_BILL.
Issuer	The code of the participant that issued the series. Normally only specified at series level.
Issuer Representative	Participant responsible for the series in the system (but not for the Deposit/Withdrawal)
Issuer Balance Responsible	Participant responsible for the Deposit/Withdrawal of the series.
Form	Specifies whether the series is immobilised or dematerialised.
Deposit Allowed	Indicates whether the series can be object of a deposit request.
Withdrawal Allowed	Indicates whether the series can be withdrawn.

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Field Names	Description
Has Redemption Values	Specifies if the series has redemption values, that is, partial maturity date, partial redemption amount and capital value.
Identifiers & Classifications	
ISIN	The ISIN code for a series. Check tick box Automatic for ISIN to be auto generated or leave blank for ISIN to be entered manually.
Series Class	A classification of the series object that is defined and applied for the specific market. This can be used by the CSD to group series according to any suitable logic for external users. For example, "Fixed Interest Security" or "Discount".
Series Subclass	A more detailed classification of the series.
Non-fungible	Specifies whether the series is non-fungible (Yes) or fungible (No).
General Volume Units	
Denomination Currency	The currency in which the series is denominated.
Total Volume on Issue	The total volume on issue of the series. This can differ from the actual balance in the CSD if, for example, the series is also issued in another CSD.
Volume Unit	Specifies whether the amount of the series should be a quantity or a face value of the Denomination Currency.
Decimals in Volume	The number of decimals that volumes of the series are specified with. Range: 0 – 4
Minimum Settlement Volume	The minimum volume that can be settled in the system. Must equal a multiple of Multiple Volume.
Multiple Volume	The smallest volume of the series that can be handled. All settled volumes have to be multiples of this value.
Corporate Action: Maturity Information	
Issue Date	The legal issue date. Specifies when the series balance is issued (made available to the market). May differ from the time when the information was stored or the issue was performed in the system.
Request confirmation	Indicates if the issuer representative is required to instruct the settlement instructions debiting the total volume or amount that will be delivered or paid from the issuer representative's sub accounts.
Automatic corporate action	Specifies if a corporate action type will be created automatically.
Corporate Action Cash Record	Cash record used for automatic corporate actions. The cash record must have the same currency as the denomination currency and belong to the sub participant who is the Place Payable.
Corporate Action Cash Record Owner	The sub participant who is the Place Payable.
Corporate Action Sub Account	Sub Account used as issuer sub account for maturity for automatic corporate actions. The sub account must belong to the issuer representative.
Rate Rounding Decimals	Defines the number of decimals to which the percentage form of rate should be rounded. Used when calculating coupons or maturity for automatic corporate actions. Must be between 0 and 8.
Books Close Convention	Day convention for the books closing period, Business Days or Calendar Days. Business days means that the record date is on the business date a number of business days before the coupon/maturity date. Business days are defined in the calendar. Calendar days means that the record date is on the date that occurs a certain number of calendar days before the coupon/maturity

Austraclear System Participant User Guide

Field Names	Description
	date. Must be defined if Coupon Books Close Period or Maturity Books Close period are defined.
Record Date Adjustment Convention	Describes how to push the record date of a corporate action when it occurs on a non-business day.
Payment adjustment convention	Describes how to push the payment of an corporate action when it occurs on a non-business day.
CA Days 1-4	The days when settlement of corporate actions can occur, that is, when money or securities for corporate actions can be transferred between sub participants. The system stores a maximum of four calendars per series. The calendars are combined as a logical AND operation, that is, all calendars must allow a day for the day to be allowed.
Corporate Action: Maturity Information	
Maturity Formula	Sets the formula to be used for maturity calculations. Only mandatory if Maturity is set to Automatic Corporate Action.
Maturity date	The date when the series will (finally) mature to redemption. Must be later than the First Maturity date.
Maturity books close period	The number of days in the books close period between record date and maturity payment date. (No settlements are allowed in the close period.)
Corporate Action: Coupon Information	
Coupon Formula	The formula to be used for coupon calculations. Mandatory only if coupon is set up as automatic corporate action.
Annual Interest Rate %	Effective yearly rate used for coupon payments. Must be ≥ 0 .
Coupon Rate Rounding Decimals	Defines the number of decimals the percentage form of coupon rate should be rounded to. Must be between 0 and 8.
Rate Rounding Decimals	Defines the number of decimal places the percentage form of coupon rate should be rounded to. Must be between 0 and 8.
Market Ref. Rate Index	Reference to the market reference rate used for coupon payments.
Rate Type	Indicates the type of rate, one of the following: - Fixed One and the same rate is used through the life time of the series. Floating The rate is manually modified before each interest period.
Rate Adjustment	An additive margin on the annual interest rate.
Accrual convention	Day count fraction to use in calculations of accrued interest for a period of days. One of the following:- Actual/Actual - Actual number of days in the period divided by the actual number of days in the year. Actual/360 - The actual number of days in the period divided by 360. Actual/365 - The actual number of days in the period divided by 365. This is a way of ignoring leap years (??). 30/360 - The number of months in the period multiplied by 30/360.

Austraclear System Participant User Guide

Field Names	Description
Last Day in Month	Specifies whether the corporate action dates for coupons should always be set (calculated) to the last day in the month.
Adjustment Convention	Describes how to push the coupon date if it occurs on a non-business day. One of the following:- Next The first valid business date after the original settlement date for the current kind of transaction. Previous The last valid business date before the original settlement date for the current kind of transaction. Modified Next The next business date, except if this lies in the following month, in which case the previous business date is chosen.
First Payment Date	The date at which the series will produce the first coupon payment.
Last Payment Date	The date at which the series will produce the last coupon payment. Must be >= First Coupon Date.
Months Between Payments	Number of months between coupon payments, for a security with reoccurring coupon payments.
Coupon Books Close Period	Number of days in the book's close period between record date and coupon date.
Information Dissipation	
Country of Issue	The country where the series is issued, from a legal point of view. Displayed as a two letter code.
Issuing CSD	The primary registry responsible for the series.
Registrar	The name of the organisation acting as registrar for this issue. The organisation does not have to be a participant in the system.
Holder List Public	Indicates whether the holders of the series are allowed to be displayed or not.
Syndication	Describes, for debt series, whether the series is primarily issued at another Issuer CSD.
Discount Securities	
Drawer	Issuer of the bill and liable to pay the acceptor on maturity. (This payment is not handled by the system.)
Display Drawer	Specifies if the identity of the drawer should be disclosed on market wide screens (Yes or No).
Prime Name	The guarantor backing the bill. This is often the same as the Acceptor, unless there is an endorsement.
Place Payable	Agent that will perform the maturity payment on behalf of the Acceptor. (Often the Acceptor himself)
Payee	This is the initial payee of the bill, before it was entered in the system. Information field only. (Note: The words 'Bearer' or Full Name of payee should be used. Participant/Sub-participant codes should be avoided).
Trading Information	
Novation Allowed	N/A
Settlement Attributes	
Settlement Days	The days when settlement can occur.
Cash	
Cash	True – the series is a cash series, i.e. a currency. False – the series is not a cash series.
External Clearing	Indicates that settlement in the given currency is performed outside the default payment system of the settlement process.

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Field Names	Description
Payment System	The code for the bank responsible for the clearing of currencies.
Payment System Cut-off Time	Indicates the latest time on a business day that the system can send instructions to settle payments in the given currency (when External Clearing is set to TRUE). Expressed in CSD Local Time (according to the System Time settings).
Note	
Note	Free text that describes the reason for the action.

4.2 DSS and FIS Deposits

Introduction

The Deposit functionality enables Participants to deposit both paper and electronic securities.

The following are types of discount securities accepted for deposit in the system:-

- ✚ BA – Bank Accepted Bills
- ✚ EBA – Electronic Bank Accepted Bills
- ✚ CD – Negotiable Certificates of Deposit
- ✚ ECD – Electronic Negotiable Certificates of Deposit
- ✚ PN – Promissory Notes
- ✚ EPN – Electronic Promissory Notes
- ✚ NB – Non Bank Bills

The following are types of fixed income securities accepted for deposit in the system:-

- ✚ FRN – Floating Rate Notes
- ✚ ABS – Asset Backed Securities
- ✚ TB – Treasury Bonds
- ✚ TA – Treasury Adjustable Bonds
- ✚ TI – Treasury Indexed Bonds
- ✚ TN – Treasury Notes
- ✚ CB - Zero Coupon Bonds (i.e. commercial paper and short term registered notes)
- ✚ SG - Semi Government and Fixed Rated Bonds

The Austraclear system also has the ability to record and settle Fixed Income Securities and Discount Securities.

A Fixed Income Security (FIS) is typically a Bond issued by either of:-

- ✚ The Commonwealth Government
- ✚ State Treasuries
- ✚ Corporate Entities
- ✚ Foreign Entities

Function

Deposit a Discount/Fixed Income Security

Information

For all deposits of paper securities and electronic obligations, the system will automatically generate an ISIN code in line with international standards.

In the case of BA, EBA, BE and NB securities, if the depositing participant is also the Acceptor of that security, they have the option to display the Drawer Name. Drawer details will be displayed as per series setup performed by the Issuer.

The maturity date of all paper and electronic securities must be 4 business days forward of Deposit date.

Deposits entered into the system will remain on the system for two business days. If the securities are not delivered within this period the details will have to be re-entered and a new Deposit Receipt printed.

Navigation Steps

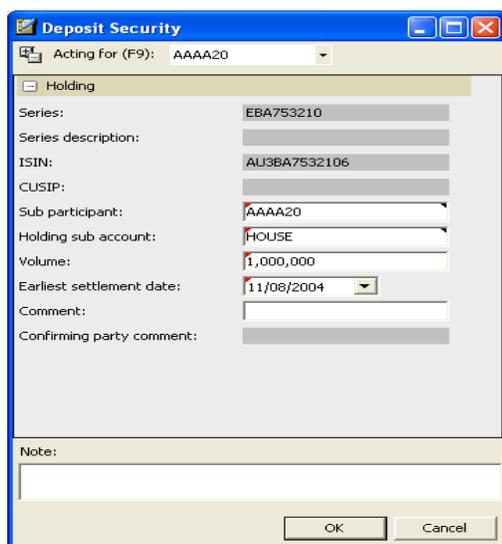
► Series ► Series ► View

Process Steps

1. Follow the navigation steps above to display the 'Series' screen.
2. Enter the search criteria and click **Search**. The system will display a list of valid series.
3. The **View Series** screen displays all active Discount Securities and their ISIN codes held in the system.

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4. **Right click** on the required Series and select **Request to Deposit Security** from the menu.
5. Enter Deposit details and click **OK**. Refer to the [Glossary](#) for further details on the fields.
6. After the request to Deposit a security is entered, the user may select to print a **Deposit Receipt**.



Function

Print a Deposit Receipt

Navigation Steps

► Holdings ► View Deposits and Withdrawals

Process Steps

1. Follow the navigation steps above to display the '[Deposits and Withdrawals](#)' screen.

2. Enter the series search criteria and click **Search**. The system will display a list of valid series.
3. Select the deposit transaction and from the **right click** menu, select **View Security Deposit Receipt to Print**. Deposit Receipts may be reprinted from this screen

Function

Modify/Delete a Deposit Request

Navigation Steps

► Holdings ► View Deposits and Withdrawals

Process Steps

1. Follow the navigation steps above to display the '[Deposits and Withdrawals](#)' screen.
2. Enter the search criteria and click **Search**.
3. **To Modify** - Select the deposit transaction and from the **right click** menu select **Properties** to modify the deposit details.
4. **To Delete** – Select the deposit transaction and from the right click menu select **Delete** to delete the deposit before Austraclear confirmation.
5. Enter Deposit details and click **OK**.
6. After the request to Deposit a security is entered, the user may select to print a **Deposit Receipt**.

Austraclear System Participant User Guide

Function

Complete Deposit Procedure for Fixed Interest Securities

Process Steps

1. When depositing Fixed Interest securities into the system, participants must complete a Transfer and Acceptance (T/A) form as the TRANSFEROR and arrange to have the T/A marked before presenting it to SFE Austraclear with two copies of the Deposit Receipt signed in accordance with your signing authorities.

Function

Complete Deposit Procedure for Paper Discount Securities

Process Steps

For BA, CD, PN

1. Participants are requested to deliver all securities intended for Deposit in the system, together with two copies of the Deposit Receipt signed in accordance with participants' signing authorities, to the Austraclear depository.
2. Upon receipt of the securities, Austraclear staff will check that the securities and Deposit Receipt details are correct before confirming the Deposit in the system.
3. If a Deposit is found to be incorrect, Austraclear will notify the participant who may be asked to use the **Rectify** function to correct the Deposit details. The **Cancel** function also allows for Deposits to be cancelled if necessary.

Function

Complete Deposit Procedure for Electronic Discount Securities

Process Steps

For EBA, ECD, EPN

1. Electronic (E) security Deposits require no physical securities to be delivered to Austraclear at the time of the Deposit.
2. After an E security Deposit is entered, the Deposit of the Security must be accepted by the depositing participant.
3. The Depositing participant of an E security must be the Acceptor/Issuer of that security, unless Austraclear has received an authorised request for a nominated participant branch to be the depositing participant.
4. The minimum unit face value for Depositing ECD's and EPN's is \$50,000. There is no restriction on EBA's.
5. While an E security Deposit is pending authorisation it may be corrected or deleted via the View Deposit and Withdrawal screen.

Function

Accept/Reject an E Security Deposit Request

Navigation Steps

► Holdings ► View Deposits and Withdrawals

Process Steps

1. Follow the navigation steps above to display the 'Deposits and Withdrawals' screen.
2. Enter the search criteria and click **Search**.
3. **To Accept** - Select the deposit transaction and from the **right click** menu select **Accept Deposit Request** to accept the deposit request.
4. **To Reject** - Select the deposit transaction and from the **right click** menu select **Reject Deposit Request** to reject the deposit request.

Glossary – Deposits

Field Names	Description
Series	The series code of the security.
Series Description	A description of the series.
ISIN	The ISIN code for the series.
CUSIP	The CUSIP code of the series.
Sub Participant	The participant that entered the request.
Holding Sub Account	The safekeeping account code where to credit the volume of the deposit or to debit the volume of the withdrawal.
Volume	The volume of the deposit or withdrawal.
Earliest Settlement Date	The earliest date the deposit or withdrawal for execution.
Comment	A comment regarding the deposit or withdrawal

4.3 DSS and FIS Withdrawals

Introduction

The Withdrawal function enables participants to input a request for the removal of DSS securities and FIS (non paper instruments) securities from the Austraclear system.

Function

Withdraw a Discount/Fixed Income Securities

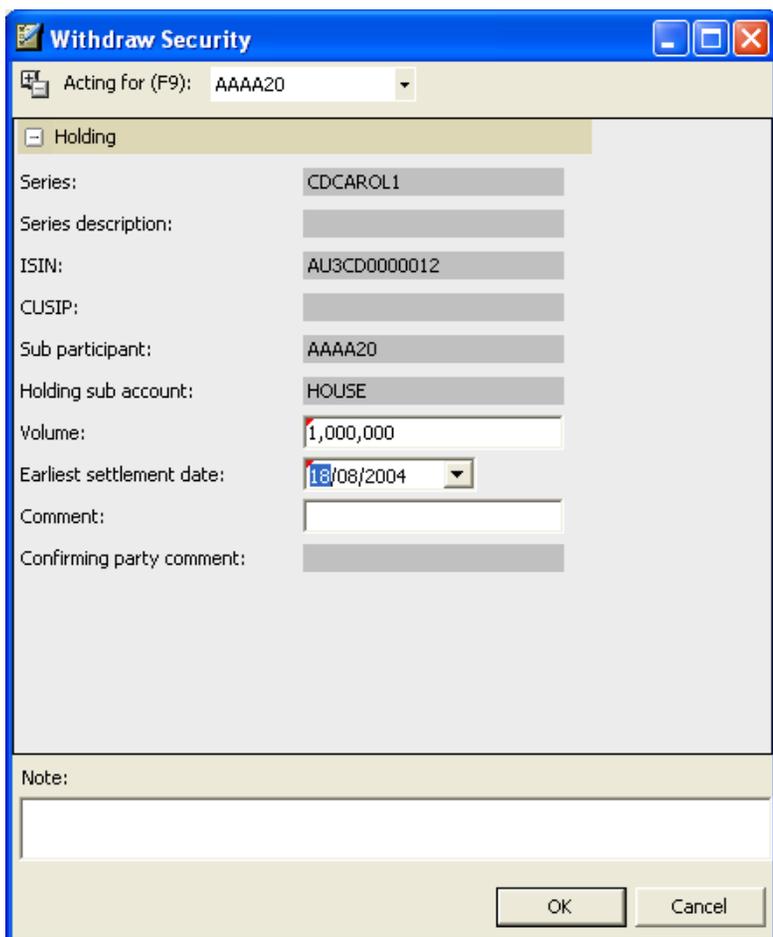
Information

Navigation Steps

► Holdings ► View Holdings

Process Steps

1. Follow the navigation steps above to display the '[Holdings](#)' screen.
2. Enter the search criteria and click **Search**. All holdings will be displayed according to search criteria.
3. Select the Series from the display, **right click** and select **Withdraw Security**.
4. Enter the Volume and click **OK**. Refer to the [Glossary](#) for further details on the fields.
5. Once the Withdrawal details have been entered the user may **right click** to view and print the **Transfer and Release Form**. This form may be reprinted.



Function

Delete a Withdrawal Request

Information

When a withdrawal request is entered based on an existing holding, the system automatically assigns a state of “Locked In” to the withdrawal request. Once a withdrawal request is “Locked In”, it cannot be deleted without first cancelling the relevant ‘reservation’ Settlement Instruction.

Navigation Steps

► Holdings ► View Deposits and Withdrawals

Process Steps

1. Follow the navigation steps above to display the ‘Deposits and Withdrawals’ screen.
2. Enter the search criteria and click **Search**. All holdings will be displayed according to search criteria.
3. Select the Withdrawal Transaction from the display, **right click** and select **Delete**.
4. Check the details and click **OK**.

Function

Complete Withdrawal Procedure for Fixed Interest Securities

Process Steps

1. When withdrawing securities from the system, participants must complete a Transfer and Acceptance (T/A) form as the TRANSFEREE and present it to Austraclear with two copies of the Transfer and Release form. SFE Austraclear will then complete the

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T/A and within one hour have the stock inscribed in the Participants name at the Registry.

3. Austraclear will monitor the Withdrawal request and confirm the details of the Withdrawal using the **View Deposits and Withdrawals** screen.
4. Upon confirmation, SFE Austraclear will advise the Acceptor/Issuer whether physical securities are required to be presented to Austraclear.

Function

Complete Withdrawal Procedure for Paper Discount Securities

Process Steps

For BA, CD, PN

1. After entering a Withdrawal, Participants will need to print two copies of the **Transfer and Release Form** and have it signed in accordance with their signing authority.
2. Before the reports are delivered to Austraclear, the person designated to collect the securities must sign the section titled “specimen signature for receipt of documents”.
3. When the securities are collected from the Austraclear depository, the courier will be required to sign for receipt of the securities on the Withdrawal report.

Function

Complete Withdrawal Procedure for Electronic Discount Securities

Process Steps

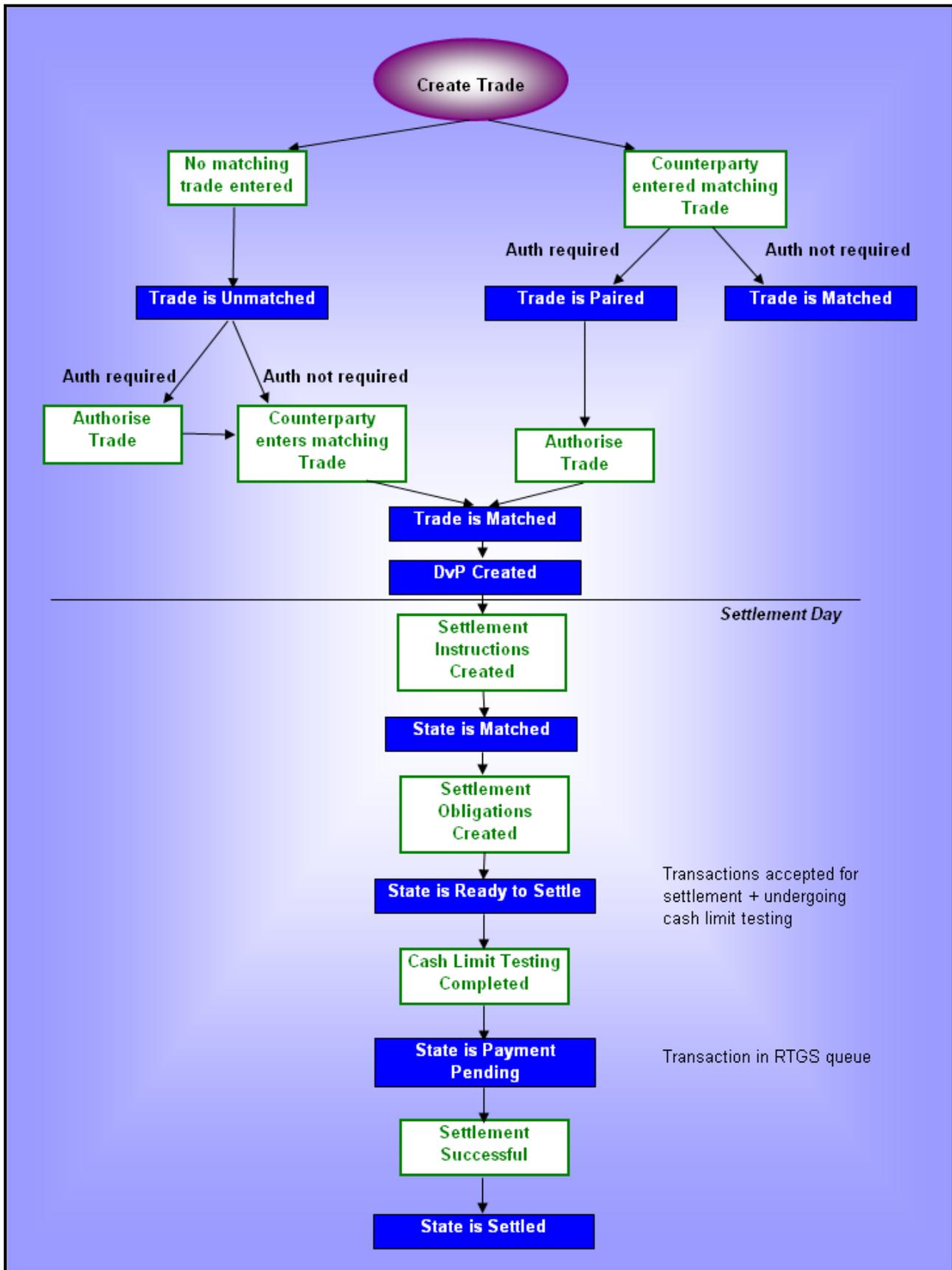
For EBA, ECD, EPN

1. After entering a Withdrawal, Participants will need to print two copies of the **Transfer and Release form**.
2. The **Transfer and Release Form** will advise the withdrawing participant whether there are physical securities to be collected.

Glossary – Withdrawals

Field Names	Description
Series	The series code of the security, mandatory for a withdrawal.
Series Description	A description of the series.
ISIN	The ISIN code of the series.
CUSIP	The CUSIP code of the series
Sub Participant	The participant that entered the request.
Holding Sub Account	The safekeeping account code where to credit the volume of the deposit or to debit the volume of the withdrawal.
Volume	The volume of the deposit or withdrawal.
Earliest Settlement Date	The earliest date the deposit or withdrawal for execution.
Comment	A comment regarding the deposit or withdrawal.
Note	Enter a description of the request and its context.

5. Trade Process Flow



6. Enter a Trade

6.1 Cash

Introduction

The **Cash Trade** facility allows participants to pay and receive cash on the Austraclear system, either as a same day transaction or for a date in the future. A Cash Trade is a two sided transaction that requires both the payer and receiver to enter their respective instructions which will be matched by the system to effect the settlement. Settlement can be automatic, where if the payer has sufficient funds available the system will effect the transfer of funds with no intervention required by either counterparty, or it can be a manual process, where participants set their cash records to a deferred state and selectively process transactions on their settlement queue.

Function

Enter a Cash Trade

Information

All fields in the cash entry screen are matching with the exception of:-

- ✚ Trade Date
- ✚ Sub Participant
- ✚ Cash Type
- ✚ Information
- ✚ Participant Reference

Navigation Steps

► Trades ► Create Trades ► Cash

Process Steps

1. Follow the navigation steps above to display the 'Cash' screen.
2. Enter the cash transfer details. Refer to the [Glossary](#) for further details on the fields.
3. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
4. The **Cash Type** field is used to specify the payment type relating to the Cash Trade. This field is for information purposes only.
5. The **SSI** field defaults to Y indicating that the cash will settle via the default Cash Record. To select an alternate Cash Record on a transaction by transaction basis, select N in the SSI field. The drop down list in the **Cash Record** field may be used to select from the list of available Cash Records
Note – If SSI is set to 'Y' and there is no SSI set up then the trade will not settle. Ensure that the Cash Record field is not blank.
6. Once all details have been entered, click **Send**.

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Cash - aaaa2002

Participant: AC AAAA (TRAINING PARTICIPANT A)

Counterparty: AC BBBB (TRAINING PARTICIPANT B)

Series: AUDCASH

Side: Pay Receive

Trade date: 9/08/2004 Agreement type:

Settlement date: 9/08/2004 Sub participant: AC AAAA 20

Amount: 1,000,000.00 Cash type: N/A

Interest rate: 5.0000 Cash record:

Payment settle: Yes No Settle currency: AUD

SSI: Yes No

Sell settlement instruction:

Information:

Participant ref:

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Field Names	Description
Cash type	Select cash type option from the drop down list, 11AM Call 11AM Call 24HR Call 24 HR Call FORX Foreign Exchange SWAP Swaps FINT Fixed Interest COUP Coupon Payment OPTN Options FNTR Funds Transfer Repo Repurchase ELEC Electricity Payment TCSH Term Cash
Cash record	If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the Participant specified in the Sub participant field.
Settlement Information	
Payment settle	Select one of the Yes No radio buttons. Default = Yes. Please not foreign currency is currently not available.
Settle currency	Automatically displayed settlement currency code for the instrument class of the series.
SSI	Select one of the Yes No radio buttons. Default = Yes. If a Standard Settlement Instruction (SSI) is defined for the Sub participant and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade. Yes the SSI is used and settlement instruction is retrieved from the SSI item No a content of the settlement instruction must be specified manually below
Sell settlement instruction	Enter free text for the sell side, manually describing settlement instead of using the SSI max. 120 characters, recommended if SSI = No and Payment settle = No. External interfaces and foreign currency trades require Settlement instructions to instruct the payer where to pay the funds. The SWIFT interface will use the Participant ref. for identification.
Information	Enter participant information, free text using printable characters, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.

6.2 DSS

Introduction

The Discount Security functionality enables participants to settle both paper securities and electronic obligations.

Securities can be pledged for secured borrowing in the system and maturity payments are paid automatically to holders of paper securities and electronic obligations.

A Discount Security Trade is a two sided transaction that requires both the buyer and seller to enter their respective instructions which will be matched by the system to effect the settlement of the transaction. A Discount Security trade can be initiated by either the Buyer or the seller.

The following are types of securities accepted for deposit in the system:

BA – Bank Accepted Bills

EBA – Electronic Bank Accepted Bills

CD – Negotiable Certificates of Deposit

ECD – Electronic Negotiable Certificates of Deposit

PN – Promissory Notes

EPN – Electronic Promissory Notes

NB – Non Bank Bills

Function

Enter a DSS Trade

Information

All fields in the Discount Security trade entry screen are matching with the exception of the following:-

-  Trade Date
-  Sub Participant
-  Information

Participants may trade securities from and buy directly into any available sub account.

Both Buyer and Seller must enter the Trade Details in order for the trade to be confirmed.

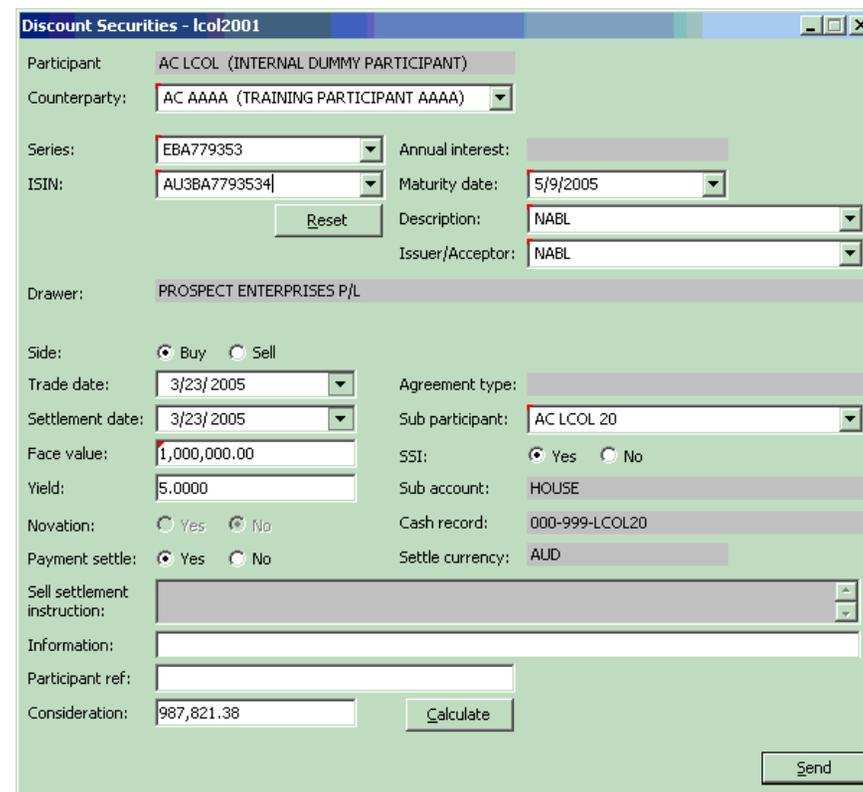
For automatic settlement to occur, both parties sub accounts and cash records must be set to “Active” or “Priority”. If one participant sub account or cash record is set to “Deferred” the transaction can only be settled manually

Navigation Steps

- ▶ Trades ▶ Create Trades ▶ Discount Securities

Process Steps

1. Follow the navigation steps above to display the 'Discount Security' screen.
2. Enter the trade details. Refer to the [Glossary](#) for further details on the fields.
3. When the **Series Code** is entered and User tabs out of the field, the ISIN and Maturity Date details are automatically displayed from the Series.
4. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
5. **Trade Date** and **Settlement Date** will default to the current business date. Participants may backdate the trade date and forward date the settlement date on a trade by trade basis.
6. The **SSI** field defaults to Y indicating that the cash and securities will settle via the default Cash Record/Sub Account. To select an alternate Cash Record and/or Sub Account on a transaction by transaction basis, select N in the SSI field. The drop down list in the **Sub Account** and **Cash Record** fields may be used to select from the lists available.
7. Once all details have been entered click **Calculate**. The consideration will be displayed.
8. Finally click **Send**.



The screenshot shows a software window titled "Discount Securities - Icol2001". The form contains the following fields and values:

- Participant: AC LCOL (INTERNAL DUMMY PARTICIPANT)
- Counterparty: AC AAAA (TRAINING PARTICIPANT AAAA)
- Series: EBA779353
- Annual interest: (empty)
- ISIN: AU3BA7793534
- Maturity date: 5/9/2005
- Description: NABL
- Issuer/Acceptor: NABL
- Drawer: PROSPECT ENTERPRISES P/L
- Side: Buy (selected), Sell
- Trade date: 3/23/2005
- Agreement type: (empty)
- Settlement date: 3/23/2005
- Sub participant: AC LCOL 20
- Face value: 1,000,000.00
- SSI: Yes (selected), No
- Yield: 5.0000
- Sub account: HOUSE
- Novation: Yes, No (selected)
- Cash record: 000-999-LCOL20
- Payment settle: Yes, No (selected)
- Settle currency: AUD
- Sell settlement instruction: (empty)
- Information: (empty)
- Participant ref: (empty)
- Consideration: 987,821.38

Buttons: "Reset", "Calculate", "Send".

Function

Confirm a DSS Trade

Information

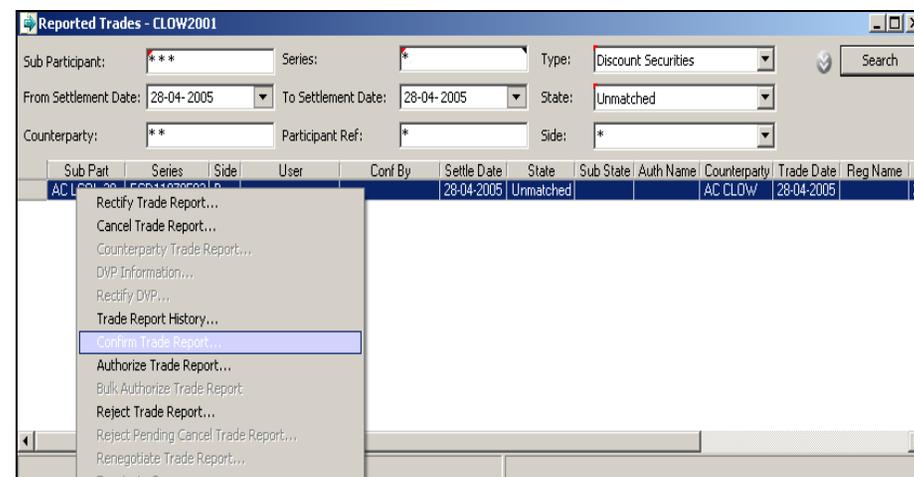
Users have the ability to either enter a matching DSS trade OR just confirm the DSS trade.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'View Reported Trades' screen.
2. Under the 'Type' field select Discount Securities and press Search.
3. Select the trade to be confirmed, right mouse click and select **Confirm Trade Report**. When the counterparty selects the menu option to confirm or reject, a mirrored image of the original contrary trade report to be confirmed/rejected will be displayed.
4. Confirm the details of the trade then press **Send**.



Glossary – DSS

Field Names	Description
Participant Information	
Participant	Automatically displayed participant for the user that logged in; cannot be changed. This will be the party to whom the trade will be registered.
Participant name	Automatically displayed long participant name for the party.
Counterparty	Specify an opposite party to the trade. Type to select a particular counterparty, a valid exchange customer or select it from the drop-down list. There is a space between the parts of the identification. AC 2 characters Participant Mnemonic 4 characters Sub Participant Code 2 characters If the user only enters the Participant Mnemonic the system automatically inserts the AC Prefix
Counterparty name	Automatically displayed long participant name for the counterparty
Trade Information	
Series	Specify an existing series to trade, or select it from the drop-down list. Either Series or ISIN must be specified. Alternatively if the Maturity Date is selected, the Series List will only show series for that maturity date.
ISIN	Instrument series' International Securities Identification Number (ISIN). Specify a valid ISIN to identify the instrument series, or select it from the drop-down list. Either Series or ISIN must be specified.
Coupon rate	The field is not used. Frozen = 0.
Maturity date	Automatically displayed or entered value. Specify a maturity date, or select it from the drop-down list. The value must be equal to the instrument series expiration date.
Underlying	Automatically displayed or entered value. Enter underlying long name, or select it from the drop-down list.
Issuer	Automatically displayed or entered value. Specify an issuer, or select it from the drop-down list.
Side	Select trade side option:- Buy buy side Sell sell side
Trade date	Original registration date and time for the trade. Enter a date, current business date or earlier. Default is current business date.
Settlement date	Settlement date/value date; date for delivery/settlement. The date must be a valid settlement date according to CDB. Enter a date, current business date or later. Default is current business date.
Face value	Face value of the DSS Trade.

Austraclear System Participant User Guide

Field Names	Description
	<p>When entering the value, the following abbreviations are available:</p> <p>K for thousand T for thousand M for million</p> <p>The entered number of decimals must be the same as in the default value 0.00 displayed in the field. The maximum value is configurable up to 10 billions. Example: 12.5M is equal to 12,500,000.00</p>
Yield	<p>Enter a yield within 0 to 100. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.</p>
Agreement type	<p>If matched agreements exist between the parties, the agreement type is automatically displayed as defined, as soon as the parties are entered, and cannot be overwritten, examples: ISDA, FRABBA</p>
Sub participant	<p>Automatically displayed organisation unit within the participant for the user that logged in.</p>
Sub account	<p>If SSI Yes is selected, the sub account value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.</p>
Cash record	<p>If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.</p>
Settlement Information	
Payment settle	<p>Select one of the Yes No radio buttons. Default = Yes. For foreign currency, Yes is only available if the participant is a SWIFT participant with BIC identification. The system validates the consideration amount. Yes and if the consideration amount is greater than 0, a payment will be performed using a DVP instruction for SWIFT or CSD. No or if the consideration amount is 0, a Free Of Payment (FOP) delivery will still be performed.</p>
Settle currency	<p>Automatically displayed settlement currency code for the instrument class of the series.</p>
SSI	<p>Select one of the Yes No radio buttons. Default = Yes. If a Standard Settlement Instruction (SSI) is defined for the account and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade. Yes the SSI is used and settlement instruction is retrieved from the SSI item No a content of the settlement instruction must be specified manually below</p>
Sell settlement instruction	<p>Enter free text for the sell side, manually describing settlement instead of using the SSI max. 120 characters, recommended if SSI = No and Payment settle = No. External interfaces and foreign currency trades require Settlement instructions to instruct the payer where to pay the funds. The SWIFT interface will use the Participant ref. for identification.</p>
Novation	<p>The field is not used. Frozen = 0.</p>
Information	<p>Enter participant information, free text using printable characters, max. 80 characters.</p>
Participant ref	<p>Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system.</p>

Austraclear System Participant User Guide

Field Names	Description
	SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.
Consideration	Consideration /settlement amount is calculated from yield by the system when Calculate is selected, but can be overwritten by the user (0 is allowed). The entered number of decimals must be the same as in the default value 0.00 displayed in the field.

6.3 FIS

Introduction

A Fixed Income Security (FIS) is typically a Bond issued by either of:-

- The Commonwealth Government
- State Treasuries
- Corporate Entities
- Foreign Entities

The Austraclear system has the ability to record and settle non paper Fixed Income Securities.

A Fixed Income Trade is a two sided transaction that requires both the buyer and seller to enter their respective instructions which will be matched by the system to effect the settlement of the transaction. FIS trades can be initiated by either the buyer or the seller.

Fixed Income Securities can be pledged for secured borrowing in the system and interest and maturity payments are paid automatically in the system to holders of Fixed Income securities

Function

Enter a FIS Trade

Information

All fields in the Fixed Income Security trade entry screen are matching with the exception of the following:-

- ✚ Trade Date
- ✚ Sub Participant
- ✚ Information
- ✚ Participant Reference

Participants may trade securities from and buy directly into any available sub account.

Both Buyer and Seller must enter the Trade Details in order for the trade to be confirmed.

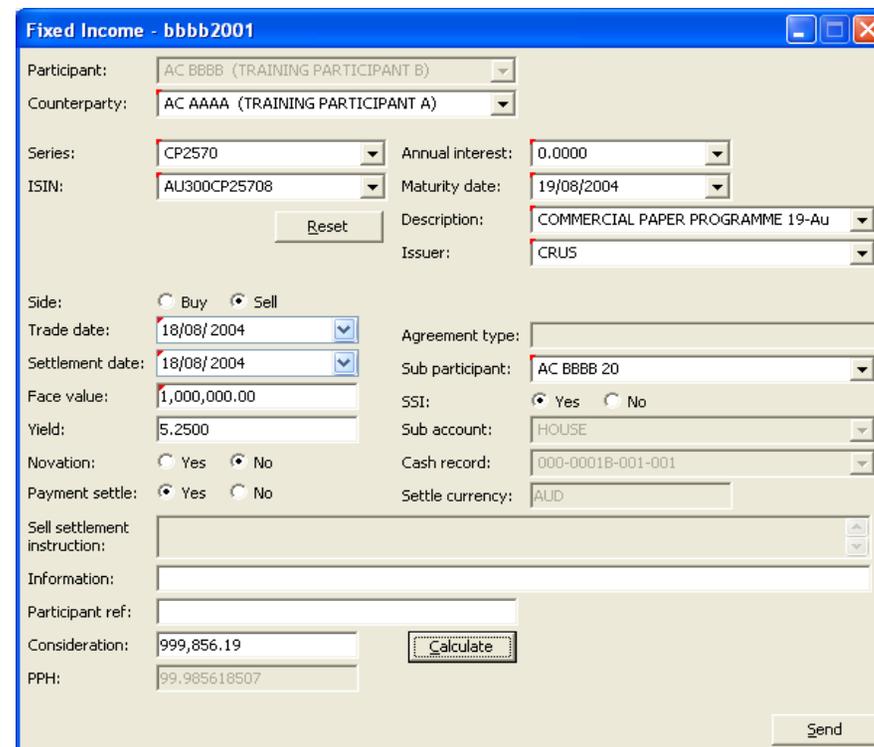
For automatic settlement to occur, both parties sub accounts and cash records must be set to "Active" or "Priority". If one participant sub account or cash record is set to "Deferred" the transaction can only be settled manually.

Navigation Steps

- ▶ Trades ▶ Create Trades ▶ Fixed Income

Process Steps

1. Follow the navigation steps above to display the 'Fixed Income' screen.
2. Enter the trade details. Refer to the [Glossary](#) for further details on the fields.
3. When the **Series Code** is entered and User tabs out of the field, the ISIN and Maturity Date details are automatically displayed from the Series.
4. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
5. **Trade Date** and **Settlement Date** will default to the current business date. Participants may backdate the trade date and forward date the settlement date on a trade by trade basis.
6. The **SSI** field defaults to Y indicating that the trade will settle via the default Cash Record/Sub Account. To select an alternate Cash Record and/or Sub Account on a transaction by transaction basis, select N in the SSI field. The drop down list in the **Sub Account** and **Cash Record** fields may be used to select from the lists available.
7. Once all details have been entered click **Calculate**.
8. Finally click **Send**.



The screenshot shows a software window titled "Fixed Income - bbbb2001". It contains the following fields and values:

- Participant: AC BBBB (TRAINING PARTICIPANT B)
- Counterparty: AC AAAA (TRAINING PARTICIPANT A)
- Series: CP2570
- Annual interest: 0.0000
- ISIN: AU300CP25708
- Maturity date: 19/08/2004
- Description: COMMERCIAL PAPER PROGRAMME 19-Au
- Issuer: CRUS
- Side: Buy (selected), Sell
- Trade date: 18/08/2004
- Agreement type: (empty)
- Settlement date: 18/08/2004
- Sub participant: AC BBBB 20
- Face value: 1,000,000.00
- SSI: Yes (selected), No
- Yield: 5.2500
- Sub account: HOUSE
- Novation: Yes, No (selected)
- Cash record: 000-0001B-001-001
- Payment settle: Yes, No (selected)
- Settle currency: AUD
- Sell settlement instruction: (empty)
- Information: (empty)
- Participant ref: (empty)
- Consideration: 999,856.19
- PPH: 99,985618507

Buttons: "Reset", "Calculate", "Send".

Austraclear System Participant User Guide

Field Names	Description
	Default = Buy.
Trade date	Original registration date and time for the trade. Enter a date, current business date or earlier. Default is current business date.
Settlement date	Settlement date/value date; date for delivery/settlement. The date must be a valid settlement date according to CDB. Enter a date, current business date or later. Default is current business date.
Face value	Face value; the value of a bond, note or other security as printed on the document; throughout the lifetime of a security its market price will fluctuate but at maturity date the face value is payable. Enter face value. When entering the value, the following abbreviations are available: K for thousand T for thousand M for million The entered number of decimals must be the same as in the default value 0.00 displayed in the field. The maximum value is configurable up to 10 billions. Example: 12.5M is equal to 12,500,000.00
Yield	Enter a yield within 0 to 100. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
Agreement type	If matched agreements exist between the parties, the agreement type is automatically displayed as defined, as soon as the parties are entered, and cannot be overwritten, examples: ISDA, FRABBA
Sub participant	Automatically displayed organisation unit within the participant for the user that logged in;
Sub account	If SSI Yes is selected, the sub account value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Cash record	If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Settlement Information	
Payment settle	Select one of the Yes No radio buttons. Default = Yes. For foreign currency, Yes is only available if the participant is a SWIFT participant with BIC identification. The system validates the consideration amount. Yes and if the consideration amount is greater than 0, a payment will be performed using a DVP instruction for SWIFT or CSD. No or if the consideration amount is 0, a Free Of Payment (FOP) delivery will still be performed.
Settle currency	Automatically displayed settlement currency code for the instrument class of the series.
SSI	Select one of the Yes No radio buttons. Default = Yes. If a Standard Settlement Instruction (SSI) is defined for the account and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade. Yes the SSI is used and settlement instruction is retrieved from the SSI item No a content of the settlement instruction must be specified manually below

Austraclear System Participant User Guide

Field Names	Description
Sell settlement instruction	Enter free text for the sell side, manually describing settlement instead of using the SSI max. 120 characters, recommended if SSI = No and Payment settle = No. External interfaces and foreign currency trades require Settlement instructions to instruct the payer where to pay the funds. The SWIFT interface will use the Participant ref. for identification.
Novation	Not Used
Information	Enter participant information, free text using printable characters, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.
Consideration	Consideration /settlement amount is calculated from yield by the system when Calculate is selected, but can be overwritten by the user (0 is allowed). The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
PPH	Price per Hundred. Bond price including accrued interest, is calculated by the system when Calculate is selected.

6.4 FRAS

Introduction

A Forward Rate Agreement (FRA) is a forward transaction in Bank Bill interest rates without exchange of the principal amount. The Austraclear system has the ability to record and settle FRA transactions. A Forward Rate Agreement is a two sided transaction that requires both the buyer and seller to enter their respective instructions which will be matched by the system to effect the settlement of the transaction. FRA's can be initiated by either the buyer or the seller.

Function

Enter a FRA Trade

Information

FRA transactions may be entered in the system any time up to 12 noon on the day of settlement.

All fields in the FRA entry screen are matching with the exception of:-

- ✚ Sub Participant
- ✚ Information
- ✚ Participant Reference

Navigation Steps

► Trades ► Create Trades ► FRA

Process Steps

1. Follow the navigation steps above to display the 'FRA' screen.
2. Enter the FRA trade details. Refer to the [Glossary](#) for further details on the fields.
3. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.

4. The **Fixing Date** field may be used to specify the date on which the rate fixing will occur for the floating rate. If this field is left blank, the rate that will be used will be today's BBSW rate.
5. The **Float Rate Option** field is optional. If a Float Rate Option is selected eg BBSW the value selected must match with that of the counterparty.
6. If a **Float Rate Option** is not selected, the transaction will still match but both parties will need to manually enter an agreed Floating Rate before settlement can occur.
7. The **SSI** field defaults to Y indicating that the cash will settle via the default Cash Record. To select an alternate Cash Record on a transaction by transaction basis, select N in the SSI field. The drop down list in the **Cash Record** field may be used to select from the list of available Cash Records.
8. Once all details have been entered, click **Send**.

Austraclear System Participant User Guide

FRA - aaaa2001

Participant: AC AAAA (TRAINING PARTICIPANT A)

Counterparty: AC BBBB (TRAINING PARTICIPANT B)

Series: AUDFRA

Currency: AUD

Side: Buy Sell

Trade date: 11/08/2004

Effective date: 11/08/2004

Fixing date: 11/08/2004

Termination date: 11/10/2004

Notional amt: 1,000,000.00

Fixed rate: 4.7500

Float rate option: BBSW

SSI: Yes No

Agreement type:

Sub participant: AC AAAA 20

Cash Record: 000-0001A-001-001

Day count fraction: ACT365

Novation: Yes No

Participant ref:

Information:

Send

Function

View Rate Fixings

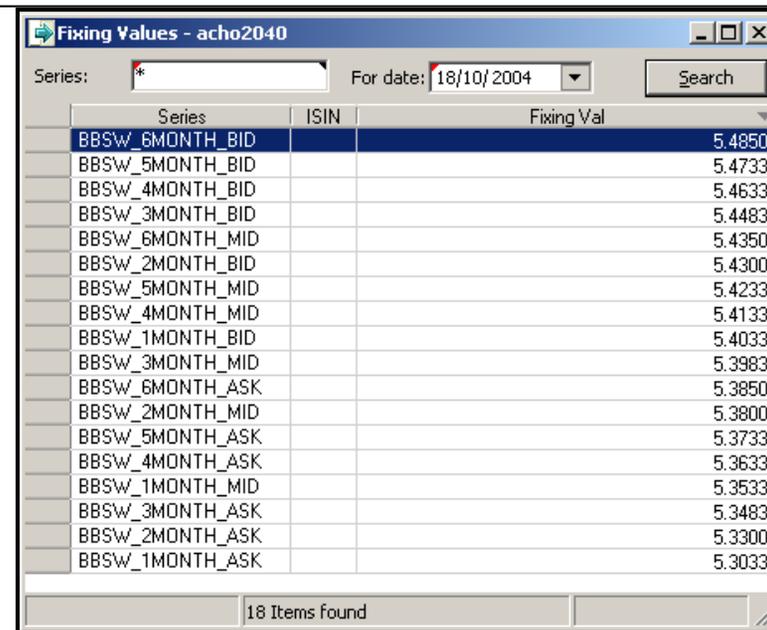
Information

Navigation Steps

► Trades ► View Fixing Values

Process Steps

1. Follow the navigation steps above to display the 'Fixing Values' screen.
2. Enter search criteria and click **Search**.
3. The fixing values for the search criteria will be displayed.



Series	ISIN	Fixing Val
BBSW_6MONTH_BID		5.4850
BBSW_5MONTH_BID		5.4733
BBSW_4MONTH_BID		5.4633
BBSW_3MONTH_BID		5.4483
BBSW_6MONTH_MID		5.4350
BBSW_2MONTH_BID		5.4300
BBSW_5MONTH_MID		5.4233
BBSW_4MONTH_MID		5.4133
BBSW_1MONTH_BID		5.4033
BBSW_3MONTH_MID		5.3983
BBSW_6MONTH_ASK		5.3850
BBSW_2MONTH_MID		5.3800
BBSW_5MONTH_ASK		5.3733
BBSW_4MONTH_ASK		5.3633
BBSW_1MONTH_MID		5.3533
BBSW_3MONTH_ASK		5.3483
BBSW_2MONTH_ASK		5.3300
BBSW_1MONTH_ASK		5.3033

18 Items found

Function

Manually Rate Set a FRA

Information

If a **Float Rate Option** is not selected when entering a FRA trade, the transaction will still match but both parties will need to manually enter an agreed Floating Rate before settlement can occur.

The transaction state will be Matched with a sub state of Pending Fixing when one participant has set the Floating Rate but the counterparty has not.

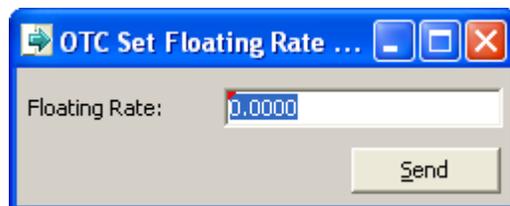
Either party to a FRA can initiate the entry of a Floating Rate.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **search** to view all Forward Rate Agreements to which you are a party.
3. Highlight the transaction to be rate set and from the **right click** menu select **Set Floating Rate**.
4. Enter the Floating Rate and then click on **Send**.



Glossary – FRAS

Field Names	Description
Participant Information	
Participant	Automatically displayed participant for the user that logged in; cannot be changed. This will be the party to whom the trade will be registered.
Participant name	Automatically displayed long participant name for the party.
Counterparty	Specify an opposite party to the trade. Type to select a particular counterparty, a valid exchange customer or select it from the drop-down list. There is a space between the parts of the identification. AC 2 characters Participant Mnemonic 4 characters Sub Participant Code 2 characters If the user only enters the Participant Mnemonic the system automatically inserts the AC Prefix
Counterparty name	Automatically displayed long participant name for the counterparty
Trade Information	
Series	Specify an existing series to trade, or select it from the drop-down list
Side	Select trade side option: Buy or Sell
Trade date	Enter a date, current business date or earlier. Default is current business date. The trade date is the date that a contract is made between two parties. Compare the clearing date, which is the date that the trade will be cleared in the clearinghouse. The trade date could be earlier than the clearing date.
Settlement date	Settlement date/value date; date for delivery/settlement. The date must be a valid settlement date according to CDB. Enter a date, current business date or later. Default is current business date.
Fixing date	Enter a fixing date for the settlement rate (floating rate) less than or equal to the settlement date.
Termination date	Termination date for the underlying; the last date that the underlying is available. Enter a date, current business date or later. Default is current business date.
Notional amount	An amount to use as basis for calculations of payments. The notional amount will never be exchanged between the parties, only used for calculations. Specify notional amount.
Fixed rate	Fixed rate/price tick is decimals in the premium from the instrument class. Enter a value greater than zero.
Floating rate option	A valid rate type defined for the instrument class. BBSW is only option available currently.

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Field Names	Description
Day count conv. (fraction)	Day count convention/fraction; day calculation rule from underlying. Select a value from the drop-down list.
Agreement type	If matched agreements exist between the parties, the agreement type is automatically displayed as defined, as soon as the parties are entered, and cannot be overwritten, examples: ISDA, FRABBA
Sub participant	Automatically displayed organisation unit within the participant for the user that logged in.
Cash record	If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Sub participant field.
Settlement Information	
Currency	Select a valid settlement currency code.
SSI	Select one of the Yes No radio buttons. Default = Yes. If a Standard Settlement Instruction (SSI) is defined for the Sub participant and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade. Yes the SSI is used and settlement instruction is retrieved from the SSI item No a content of the settlement instruction must be specified manually below
Novation	The field is not used. Frozen = 0.
Information	Enter participant information, free text using printable characters, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.

6.5 FX

Introduction

The Austraclear system allows for electronic confirmation of spot and forward currency deals for both \$A and cross currency transactions and enables settlement of the \$A transaction leg. There are two methods for confirming Foreign Exchange deals in the system:-

1. The first is a two sided transaction that requires both parties to enter their respective instructions which will be matched by the system to effect the settlement.
2. The second method applies only to FX transactions between Banks and their Corporate counterparties and involves the Bank entering their side of an FX transaction and the Corporate Counterparty confirming the entry, effectively eliminating the need for a dual sided entry. Transactions confirmed using this method will also generate a Confirmation Report to Corporate participants which they can print and retain. This process eliminates the need for Banks to send paper-based confirmations to their Corporate counterparties and allows them to be certain that confirmations are being received by the counterparty.

Function

Enter an FX Trade

Information

All fields in the FX entry screen are matching with the exception of:-

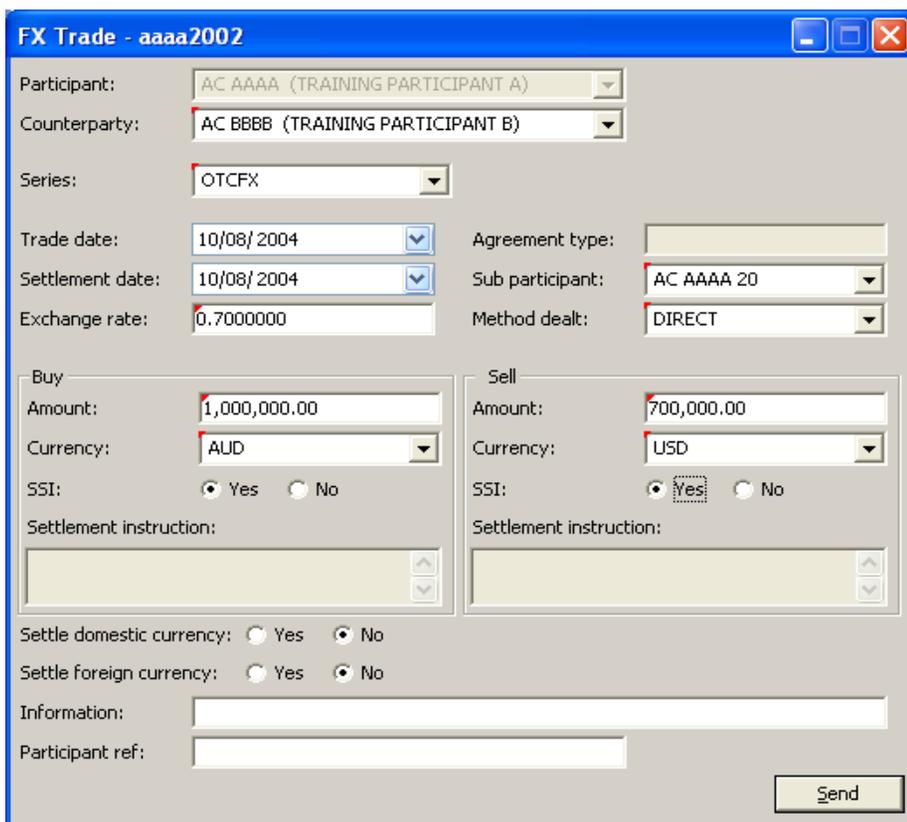
- ✚ Trade Date
- ✚ Sub Participant
- ✚ Information
- ✚ Participant Reference

Navigation Steps

Process Steps

1. Follow the navigation steps above to display the 'FX' screen.
2. Enter the FX trade details. Refer to the [Glossary](#) for further details on the fields.
3. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
4. Once all details have been entered, click **Send**.

Austraclear System Participant User Guide



FX Trade - aaaa2002

Participant: AC AAAA (TRAINING PARTICIPANT A)
 Counterparty: AC BBBB (TRAINING PARTICIPANT B)
 Series: OTCFX
 Trade date: 10/08/2004 Agreement type:
 Settlement date: 10/08/2004 Sub participant: AC AAAA 20
 Exchange rate: 0.7000000 Method dealt: DIRECT

Buy	Sell
Amount: 1,000,000.00	Amount: 700,000.00
Currency: AUD	Currency: USD
SSI: <input checked="" type="radio"/> Yes <input type="radio"/> No	SSI: <input checked="" type="radio"/> Yes <input type="radio"/> No
Settlement instruction:	Settlement instruction:

Settle domestic currency: Yes No
 Settle foreign currency: Yes No

Information:
 Participant ref:

Send

participant without having to nominate a specific sub participant code within the text of the SWIFT message for FX transactions.

SFE is responsible for the allocation of SWIFT BIC's to corporate users and for the maintenance of SWIFT BIC's for Bank users. When initiating an FX transaction via SWIFT, Bank users can elect to receive an MT300U response message when their counterparty confirms the transaction

In addition, if a counterparty rejects a transaction, the Bank user can elect to receive an MT398 response message indicating the reject reason

FX Transaction Entry via SWIFT

The SWIFT interface allows Bank users to send MT300 SWIFT messages to initiate FX transactions without having to make any software changes to their internal systems or SWIFT interfaces. This has been achieved by the creation of a SWIFT bureau BIC service for corporate users to allow Bank users to route MT300 messages directly to a

Austraclear System Participant User Guide

Field Names	Description
	option to use or not to use it for a certain trade. Yes the SSI is used and settlement instruction is retrieved from the SSI item No a manual settlement instruction is used specifying this manually
Settlement instruction	Enter free text for the buy and sell sides, manually describing settlement instead of using the SSI max. 120 characters. The sell trade side is mandatory if SSI is not used for the buy side.
Settlement Information	
Settle domestic currency	Select one of the Yes No radio buttons. Default = Yes. Options how to settle the domestic currency leg, AUD: Yes the domestic currency leg will be netted before settlement No an individual delivery record will be created for the domestic currency leg Note: When settling any domestic FX trades confirmation can be done from any of the underlying trades. However it is recommended that confirmation be done from the DVP Instruction screen as this will show the final netted amount.
Domestic currency	Currency code for the domestic currency, AUD.
Settle foreign currency	Select one of the Yes No radio buttons. Default = No. Options how to settle the foreign currency leg or legs: Yes the foreign currency leg (or legs) will be settled via SWIFT No individual delivery records will be created for the foreign currency legs
Information	Enter participant information intended for the counterparty, free text, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations, for example the BIC.

6.6 Market Repos

Introduction

A Repurchase Agreement (repo) is a contract involving the sale of a security and the simultaneous agreement to buy it back at an agreed price at a future date. The Austraclear Market Repo module provides a facility to record and settle both 1st and 2nd transaction legs of a repo. The system also allows participants to renegotiate and unwind the 2nd leg of repos. Market Repos can be entered using both Fixed Income Securities and Discount Securities.

Function

Enter a Market Repo Trade

Information

All fields in the Repo entry screen are matching with the exception of:-

- ✚ Trade Date
- ✚ Sub Participant
- ✚ Information
- ✚ Participant Reference

Navigation Steps

- ▶ Trades ▶ Create Trades ▶ Fixed Income Repo or
- ▶ Trades ▶ Create Trades ▶ Discount Security Repo

Process Steps

1. Follow the navigation steps above to display the 'Fixed Income or Discount Security' screen.
2. Enter the Market Repo trade details. Refer to the [Glossary](#) for further details on the fields.

3. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
4. The **SSI** field defaults to **Y** indicating that the cash will settle via the default Cash Record. To select an alternate Cash Record on a transaction by transaction basis, select **N** in the **SSI** field. The drop down list in the **Cash Record** field may be used to select from the list of available Cash Records
5. Once all details have been entered, click **Send**.

Austraclear System Participant User Guide

Fixed Income REPO - aaaa2002

Participant: AC AAAA (TRAINING PARTICIPANT A)
 Counterparty: AC BBBB (TRAINING PARTICIPANT B)

Series: TB0122_R Annual interest: 6.2500
 ISIN: AU3TB0000143 Maturity date: 15/04/2005
 Description: PATRINA TB 15-APR-2005
 Issuer: COMM

Side: Buy Sell Agreement type:
 Trade date: 10/08/2004 Sub participant: AC AAAA 20
 1st Trans date: 10/08/2004 SSI: Yes No
 2nd Trans date: Sub account: HOUSE
 Face value: 1,000,000.00 Cash record: 000-0001A-001-001
 Yield: 5.2500 Novation: Yes No
 Cash rate: 5.0000 Margin Ratio:
 Settle currency: AUD Payment settle: Yes No

Sell settlement instruction:
 Information:

Consideration: 1,016,650.00
 Unwind cons.: 1,016,789.27
 PPH: 101.665 Participant ref:

Austraclear System Participant User Guide

Field Names	Description
	Enter a date, current business date or later. Default is current business date.
2nd Trans date	<p>2nd transaction date, date for delivery/settlement set for the 2nd leg when the deal is generated. The date must be a valid settlement date according to CDB and the date must not exceed the maturity date of the traded instrument series.</p> <p>Enter a date equal to or later than the 1st transaction date. Default = <blank>. If a value is entered the number of days are automatically calculated and displayed.</p> <p>Attention! The system determines the Repo type by validating the entered value. The type will be assigned to the Repo item. Repo type options:</p> <p>Fixed term if the 2nd transaction date is later than the 1st Intraday if the 2nd transaction date is equal to the 1st At call if the 2nd transaction date is <blank></p>
Face value	<p>Face value of the Repo. Enter face value. When entering the value, the following abbreviations are available:</p> <p>K for thousand T for thousand M for million</p> <p>The entered number of decimals must be the same as in the default value 0.00 displayed in the field. The maximum value is configurable up to 10 billions. Example: 12.5M is equal to 12,500,000.00</p>
Yield	<p>Enter a yield within 0 to 100. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.</p>
Cash rate	<p>Enter a cash rate for the Repo trade within 0 to 100. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.</p>
Settle currency	Automatically displayed settlement currency code for the instrument class of the series.
Agreement type	If matched agreements exist between the parties, the agreement type is automatically displayed as defined, as soon as the parties are entered, and cannot be overwritten, examples: ISDA, FRABBA
Sub participant	Automatically displayed organisation unit within the participant for the user that logged in.
SSI	<p>Select one of the Yes No radio buttons. Default = Yes.</p> <p>If a Standard Settlement Instruction (SSI) is defined for the Sub participant and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade.</p> <p>Yes the SSI is used and settlement instruction is retrieved from the SSI item No a content of the settlement instruction must be specified manually below</p>
Sub account	If SSI Yes is selected, the sub account value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Cash record	If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters:

Austraclear System Participant User Guide

Field Names	Description
	Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Novation	Select novation option: Yes both parties are validated against the <Novation allowed flag> in the Customer Legal Instrument Type in CDB. Also the series must be validated against the <Novation allowed flag> in CDB. The trade is a BRC trade No no novation is performed Default = No.
Margin ratio	Enter a 3 digit integer for margin ratio/haircut, 0-9. The value is only used as information not for calculations.
Settlement Information	
Payment settle	Select one of the Yes No radio buttons. Default = Yes. For foreign currency, Yes is only available if the participant is a SWIFT participant with BIC identification. The system validates the consideration amount. Yes and if the consideration amount is greater than 0, a payment will be performed using a DVP instruction for SWIFT or CSD. No or if the consideration amount is 0, a Free Of Payment (FOP) delivery will still be performed.
Sell settlement instruction	Enter free text for the sell side, manually describing settlement instead of using the SSI max. 120 characters, recommended if SSI = No and Payment settle = No. On the other hand, if SSI = Yes and Payment settle = No and an SSI including settlement instruction is defined, this settlement instruction will be used and displayed in the field. External interfaces and foreign currency trades require Settlement instructions to instruct the payer where to pay the funds. The SWIFT interface will use the Participant ref. for identification.
Information	Enter participant information, free text using printable characters, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.
Consideration	Consideration /settlement amount is calculated from yield by the system when Calculate both Considerations is selected, but can be overwritten by the user (0 is allowed). The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
Unwind consideration	Consideration /settlement amount for the 2nd leg, is calculated by the system when Calculate both considerations button is selected according to the following Repo type calculation options: Fixed term a value is calculated based on the number of days between the 1st and 2nd transaction dates Intraday a value must be entered by the user At call a value is calculated assuming that the Repo will unwind the next business date If you enter a Consideration value manually and you want to calculate a new Unwind Consideration value based on the entered consideration value, you must use the Calculate Unwind Consideration button.

6.7 SWAPS

Introduction

An Interest Rate Swap is an agreement between two parties to exchange a series of future cash flow payments. Each cash flow is exchanged using market values determined by current interest rates. The Interest Rate Swaps (IRS) module provides a facility to record and confirm \$A transactions in advance of settlement and subsequently settle cash flow payments automatically. The system also allows participants to enter and settle up-front payments and both partial and full termination payments relating to a Swap.

Function

Enter a SWAP Trade

Information

Arrears swaps commencing today may be entered both before and after the daily settlement run. If entered before the settlement run, rates will be set at the time of the run. However, if entered after the settlement run the system cannot perform a rate set and participants will have to set the rate for those swaps manually.

Advance swaps commencing today may be entered before the daily settlement run. The system will set the rate at the time of the settlement run.

All fields in the SWAP entry screen are matching with the exception of:-

- ✚ Sub Participant
- ✚ Information
- ✚ Participant Reference
- ✚ SSI – Y/N
- ✚ Cash Record

Navigation Steps

► Trades ► Create Trades ► SWAP

Process Steps

1. Follow the navigation steps above to display the 'SWAP' screen as shown on next page.
2. The Swap Trade Entry screen is divided into two sections:-
 - Details relating to the life of the swap.
 - Details relating to individual payments.
3. Enter the Swap trade details. Refer to the [Glossary](#) for further details on the fields.
4. The **Sub Participant** field is used to enter the sub participant code through which settlement will occur.
5. The **Conditions** field allows for the entry of detailed swap conditions. This field is optional. If Swap conditions are entered they must be confirmed as read by the counterparty before a transaction can be considered **Matched**. Swaps will remain in a **Paired** state until such time as conditions are confirmed. A Swap will be **Paired** when high level details of the Swap match but there are **Unmatched Swap Conditions** or **Unmatched Payment Rows**.
6. The **Upfront Payments** field allows for the entry of any "one off" settlement amounts on a Swap. This field is optional. For an Upfront Payment to settle, both parties to the Swap must enter matching Upfront details.
7. The **Reset Days** field is used to define the number of days prior to the date that the rate set will be performed. Rate resets can be performed on either the first or the last day of the period. The **Rate Reset** field allows participants to specify when rate sets are to occur.
8. Participants may enter their agreed swap business day rules in the **State Holidays** field on a trade by trade basis. State holidays in states entered by either party are non-payment days, therefore payments cannot be settled on those days. The entry of State Holidays is optional. If State Holidays are not entered, payments will only be checked for weekends and national holiday dates
9. Once all details have been entered, click **Send**.

Austraclear System Participant User Guide

Swap - aaaa2001

Participant: AC AAAA (TRAINING PARTICIPANT A) Counterparty: AC BBBB (TRAINING PARTICIPANT B) Series: AUDSWAP

Sub participant: AC AAAA 20 Rate reset: First Information:

Side: Fixed - Float Reset days: 0

Trade date: 16/08/2004 Payment set: Last Participant ref.:

Effective date: 16/08/2004 Payment settl: Yes No State Holiday: Apply State Holidays

Term. date: 17/08/2009 Novation: Yes No Cond. conf.:

Bus. day conv.: Modified following SSI: Yes No Conditions: fixed - float

Notional amt: 10,000,000.00 Cash Record: 000-0001A-001-001 Upfront det.

Currency: AUD Agreement type:

Upfront details

Payer: AC BBBB (TRAINING PARTICIPANT B) Amt: 25,000.00 Currency: AUD Date: 16/08/2004

SWAP legs | Trade registration info

Participant	Pays	Rate	Float rate option	Day count fraction	Initial rate	1st roll date	Roll period	Roll day
AC AAAA	Fixed	5.9800		ACT365	0.0000	16/02/2005	6 Months	1
Start Date	End Date	Rate Date	Rate	Notional Amt	Pay Date	Consideration	Period	
16/08/2004	16/02/2005		5.9800	10,000,000.00	16/02/2005	301,457.53	184	
16/02/2005	1/08/2005		5.9800	10,000,000.00	1/08/2005	271,967.12	166	
1/08/2005	1/02/2006		5.9800	10,000,000.00	1/02/2006	301,457.53	184	
1/02/2006	1/08/2006		5.9800	10,000,000.00	1/08/2006	296,542.47	181	
1/08/2006	1/02/2007		5.9800	10,000,000.00	1/02/2007	301,457.53	184	
1/02/2007	1/08/2007		5.9800	10,000,000.00	1/08/2007	296,542.47	181	
1/08/2007	1/02/2008		5.9800	10,000,000.00	1/02/2008	301,457.53	184	
1/02/2008	1/08/2008		5.9800	10,000,000.00	1/08/2008	298,180.82	182	
1/08/2008	2/02/2009		5.9800	10,000,000.00	2/02/2009	303,095.89	185	
2/02/2009	3/08/2009		5.9800	10,000,000.00	3/08/2009	298,180.82	182	
3/08/2009	17/08/2009		5.9800	10,000,000.00	17/08/2009	22,936.99	14	

Counterparty	Pays	Spread	Float rate option	Day count fraction	Initial rate	1st roll date	Roll period	Roll day
AC BBBB	Float	-5.0000	BBSW_MID	ACT365	0.0000	16/02/2005	6 Months	1
Start Date	End Date	Rate Date	Rate	Notional Amt	Pay Date	Consideration	Period	
16/08/2004	16/02/2005	16/08/2004	0.0000	10,000,000.00	16/02/2005	0.00	184	
16/02/2005	1/08/2005	16/02/2005	0.0000	10,000,000.00	1/08/2005	0.00	166	
1/08/2005	1/02/2006	1/08/2005	0.0000	10,000,000.00	1/02/2006	0.00	184	
1/02/2006	1/08/2006	1/02/2006	0.0000	10,000,000.00	1/08/2006	0.00	181	
1/08/2006	1/02/2007	1/08/2006	0.0000	10,000,000.00	1/02/2007	0.00	184	

Calculate Flows Send

Function

Confirm SWAP Conditions

Information

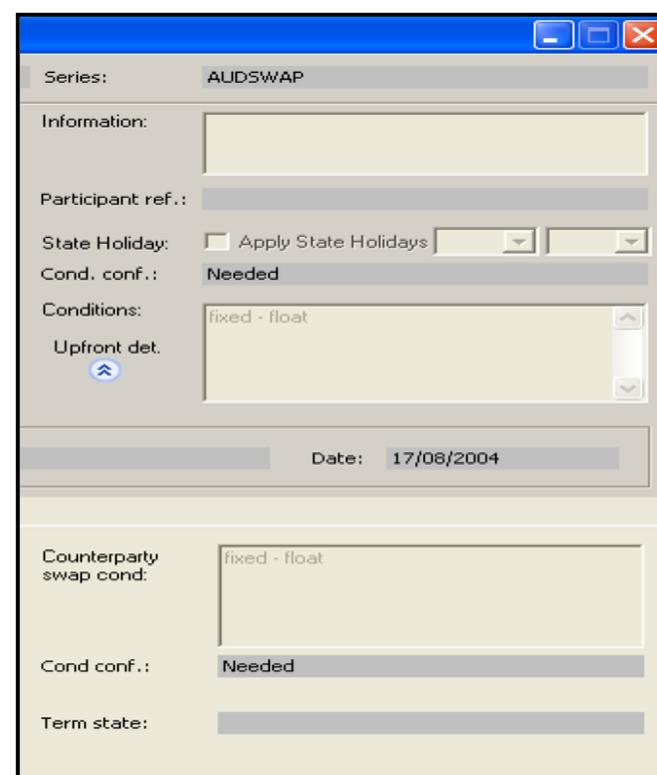
If Swap conditions are entered they must be confirmed as read by the counterparty before a transaction can be considered Matched. Swaps will remain in a Paired state until such time as conditions are confirmed. A Swap will be Paired when high level details of the Swap match but there are Unmatched Swap Conditions.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click **search** to view all Swaps to which you are a party.
3. Highlight the transaction to be confirmed and from the right click menu select **Confirm Swap Conditions**, check the details and click **OK**.



The screenshot shows a software window titled 'AU5WAP' with a blue header bar. The window contains the following fields and controls:

- Series:** AU5WAP
- Information:** An empty text box.
- Participant ref.:** An empty text box.
- State Holiday:** Apply State Holidays, followed by two dropdown menus.
- Cond. conf.:** Needed
- Conditions:** A text box containing 'fixed - float' with scroll arrows on the right.
- Upfront det.:** A blue circular icon with an upward-pointing arrow.
- Date:** 17/08/2004
- Counterparty swap cond.:** A text box containing 'fixed - float'.
- Cond conf.:** Needed
- Term state:** An empty text box.

Austraclear System Participant User Guide

Field Names	Description
	<p>Following a non-business date will be adjusted to the first following date that is a business date</p> <p>Preceding a non-business date will be adjusted to the first preceding date that is a business date</p> <p>Default = Modified following.</p>
Notional amount	<p>An amount to use as basis for calculations of payments. The notional amount will never be exchanged between the parties, only used for calculations.</p> <p>Specify notional amount.</p>
Currency	Automatically displayed currency code from instrument class, which is a valid payment series.
Rate reset	<p>Select rate reset option:</p> <p>First the Rate date, the date when the floating rate is set, will be the First date (in Advance)</p> <p>Last the Rate date, the date when the floating rate is set, will be the Last date (in Arrears)</p> <p>Default = Last.</p>
Reset days	<p>Select number of business days with which the Rate date will be reduced.</p> <p>Rate date = First Last (date of the rollover period according to the Rate reset selection) - Reset days number of business days</p>
Payment set	<p>Select payment set option:</p> <p>First the Pay date, the date when the payment is set, will be the First date of the rollover period (in Advance)</p> <p>Last the Pay date, the date when the payment is set, will be the Last date of the rollover period (in Arrears)</p> <p>Default = Last.</p>
Payment settle	<p>Select one of the Yes No radio buttons. Default = Yes.</p> <p>For foreign currency, Yes is only available if the participant is a SWIFT participant with BIC identification.</p> <p>The system validates the consideration amount.</p> <p>Yes and if the consideration amount is greater than 0, a payment will be performed using a DVP instruction for SWIFT or CSD.</p> <p>No or if the consideration amount is 0, a Free Of Payment (FOP) delivery will still be performed.</p>
Novation	The field is not used. Frozen = 0.
SSI	<p>Select one of the Yes No radio buttons. Default = Yes.</p> <p>If a Standard Settlement Instruction (SSI) is defined for the Sub participant and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade.</p> <p>Yes the SSI is used and settlement instruction is retrieved from the SSI item</p> <p>No a content of the settlement instruction must be specified manually below</p>
Cash record	<p>If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters:</p> <p>Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Sub participant field.</p>
Agreement type	If matched agreements exist between the parties, the agreement type is automatically displayed as defined, as soon as the parties are entered, and cannot be overwritten, examples: ISDA, FRABBA
Information	Enter participant information, free text using printable characters, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations for example the BIC.

Austraclear System Participant User Guide

Field Names	Description
State Holiday	Check the checkbox to select calendars.
Apply state holidays	Two different calendars can be selected in the two drop-down lists that become available. The holidays included in both these calendars will be regarded by the system when calculating flow values.
Cond. conf	Automatically displayed confirmed or not confirmed condition.
Conditions	Swap conditions, free text using printable characters, max. 255 characters.
Upfront Extension Information	
Upfront payer	Identification of the party or counterparty as upfront payer.
Upfront date	Mandatory only if the Upfront payer is entered. Enter a valid settlement date later than current.
Upfront amt	Upfront payment amount. Mandatory only if the Upfront payer is entered. Enter a value greater than 0.
Upfront curr	Upfront payment currency. Mandatory only if the Upfront payer is entered. Select currency code.
Leg Information	
1st leg: <participant> pays <1st leg side>.	
2nd leg: <counterparty> pays <2nd leg side>.	
Rate Spread	If the leg side is Fixed, the field contains fixed Rate. Enter a fixed rate. If the leg side is Float, the field contains Spread rate, a rate which will be added to the fixing value of the floating rate. Enter a spread rate in Basis Points without decimals + or -. <i>Example:</i> If you enter 7, 0.07 % will be added to the rate. <i>Example:</i> If you enter -5, -0.05 % will be added to the rate.
Floating rate option	Floating rate option; open only If the leg side is Float . A valid rate type defined for the instrument class. Select a value from the drop-down list. If the field is left empty, the rate can be entered later but before settlement.
Day count fraction	Day count convention/fraction; day calculation rule from underlying. Select a value from the drop-down list.
Initial rate	Enter interest rate for the first payment flow.
1st Roll date	First rollover End date. Enter a business date later than the Effective date.
Roll period	The rollover period and rollover date define the payment/end date in each flow and the start date of the next flow. Default = <blank>. Select rollover period option: 1M 1 month 3M 3 months 6M 6 months 12M 12 months (Note: there is currently no published 12 month float rate).
Roll day	Select rollover End date option: 1 to 31 a in each month. Default = <blank>. If the field is left empty, the 1st roll date will serve as rollover End date.
Flow Information	
Start date	Start date for the rollover period. The date is a valid business date. For the first rollover period, the Start date equals the Effective date. For the next rollover period, the Start date equals the End date of the previous rollover period.
End date	End date for the rollover period. The date is a valid business date.

Austraclear System Participant User Guide

Field Names	Description
	For the first rollover period, the End date equals the 1st roll date. Next End date is calculated by first adding one rollover period, Roll per, to the previous End date. Then if Roll day is defined, finding the closest Roll day date. Finally applying the Business day convention to find the closest business date. For the last rollover, the End date is equal to the Termination date.
Rate date	Date when the floating rate is set, as defined by the Rate reset and Reset days. Mandatory for floating rate legs.
Rate	The floating rate will be set exactly on the First or Last date of the rollover period or on a date certain days ahead of either. Mandatory for fixed rate legs. For the first rollover period, the value defined in Initial rate will be used. Note: Currently a 12 mth float rate is not a published rate
Not. amount	Notional amount covered during the rollover period.
Pay date	Date when the payment is calculated, on the First or Last date of the rollover period, as defined by the Payment set value.
Consid.	Consideration/payment amount for the rollover period. Mandatory for fixed rate legs.
Days in per.	Number of days in the rollover period, = End date - Start date.

6.8 RBA Repos

Introduction

The Austraclear RBA REPO facility enables Cash Providers to nominate eligible securities for Repo to the RBA for improved intraday liquidity management. Both the 1st and 2nd transaction legs of an RBA Repo can be recorded and settled on the system.

RBA Repos are a one sided function and do not require system interaction by the RBA. The counterparty to transactions is RBAA25 for Fixed Income.

The system also allows participants to reverse the 2nd leg of repos.

The RBA sets rules for the trading of RBA Repos. These rules allow the RBA to:-

- Maintain Margin Ratio Rates used in the calculation of payment amounts
- Add Securities acceptable for RBA Repos
- Remove Securities acceptable for RBA Repos

Function

Enter an RBA Repo Trade

Information

An RBA Repo cannot be entered for an amount greater than the volume held by the participant.

RBA Repos do not need to be confirmed by the RBA, but will be submitted for settlement automatically.

The Reference Price for each eligible security is pre-determined by the RBA and the consideration for both legs is calculated automatically.

If the first leg of an RBA repo is deleted prior to authorisation (if applicable) then the second leg is automatically deleted.

Navigation Steps

Process Steps

1. Follow the navigation steps above to display the '[Holdings](#)' screen.
2. Highlight the transaction, **Right Click** and select **Create RBA Repo based on Holding**.
3. Enter transaction details into the Create RBA Repo screen and click **Calculate**. Refer to the [Glossary](#) for further details on the fields
4. When all details have been entered, click **OK** to submit the trade for settlement.

Austraclear System Participant User Guide

Create RBA Repo

Acting for (F9): ACHO20

Payment Instruction

Currency: AUD

Cash record:

Security Instructions

Series: TB0012

Issuer: COMM

Full name issuer: COMMONWEALTH OF AUSTRALIA

Volume:

Sub account: HOUSE

Calculated payment amount:

Public Settlement Details

Sub participant: ACHO20

Public comment:

Internal Settlement Details

Override sub account priority:

Override cash record priority:

Sub participant ref:

Internal comment:

Current Repo Rule

Current reference price:

Current margin ratio (%):

Current penalty interest rate (%):

Glossary – RBA Repos

Field Names	Description
Payment Instruction	
Currency	The currency in which the repo is payable.
Cash Record	The cash record to be debited or credited.
Security Instructions	
Series	An instrument eligible to include in a security instruction of an RBA repo under a specific rule.
Issuer	The issuer of the series included in the repo.
Full Name Issuer	The name of the issuer.
Volume	The size of the delivery. It cannot be negative.
Sub Account	The sub account that the loan should be put to. This is also the sub account that the loan will be returned from.
Calculated Payment Amount	The amount to be paid out in connection with the repo, as calculated using the Calculate button.
Public Information	
Participant	Short name that uniquely identifies the participant to whom the RBA repo belongs.
Public Comment	Informative free-text description of the RBA repo.
Internal Information	
Override Cash Record Priority	Indicates the priority the instruction of the delivery of payments has relative to other instructions. One of the following: Priority, Active or Deferred.
Override Sub Account Priority	Indicates the priority the instruction of the delivery of securities has relative to other instructions. One of the following: Priority, Active or Deferred.
Participant Reference	Optional reference to other internal systems. Set by the participant.
Internal Comment	Free-text field.
Current Repo Rule	
Current Reference Price	Reference price specified for the specified collateral series.
Current Margin Ratio	Margin ratio specified for the collateral.
Current Penalty Interest	Penalty interest specified for the collateral

6.9 Uploading Messages via H2HLink

Introduction

The Common Gateway GUI Application provides users with access to the following:

- Uploading H2HLink messages
- Searching and printing messages

Function

Logging into/Exiting H2HLink

Information

Navigation Steps

Windows Menu ► Programs ► OM Common Gateway ► SWGUI.exe

Process Steps

1. Follow the navigation steps above to display the Login screen.
2. Enter the New SFE Austraclear System Username and Password.
3. Select the corresponding SFE Austraclear Digital Certificate from the dropdown box and then click **Login**.
4. Once the new system validates your login credentials it will activate the appropriate menu items on the main menu bar.
5. To exit the interface application click File ► Close.



Function

Uploading H2HLink Files

Information

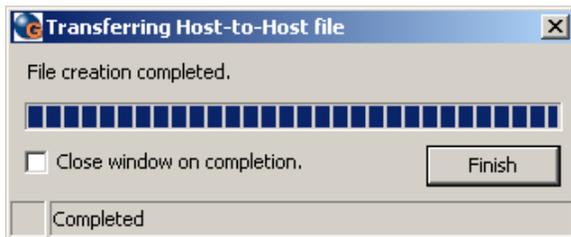
A user can choose which H2HL file they wish to upload via the Common Gateway. The file will be processed by the Gateway. You can view the message uploaded via the Message Explorer (refer to Section 2.3.1).

Navigation Steps

File ► Upload Host-to-Host File

Process Steps

1. Follow the navigation steps above to display a popup window.
2. Select the file to be uploaded. H2HL files are generally located in the H2HL folder and have a DAT extension.
3. Select **Open**. The file will then be uploaded. Progress is shown on a progress bar.



Function

View Messages

Information

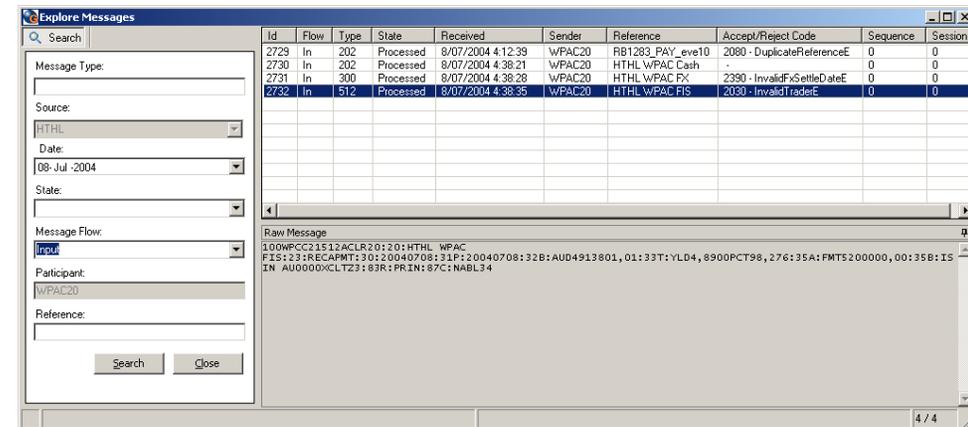
This function is used to view Incoming and Outgoing messages from the H2HL Common Gateway System. The message explorer is the main screen for searching, viewing and printing H2HL messages. The user can query on H2HL messages to display both log information and raw message data.

Navigation Steps

Gateway Messages ► Explore Messages

Process Steps

1. Follow the navigation steps above to display the 'Explore Messages' window.
2. Enter data into the search criteria fields and click **Search**.
3. Highlight the message required. The raw message information will be displayed in the **Raw Message** section at the bottom right of the window.
4. To Print, right click the **Raw Message** section. A popup window will be displayed. Select **Print** and click **OK**.



7. Confirm/Reject a Trade

7.1 FX

Introduction

The Austraclear system allows for electronic confirmation of spot and forward currency deals for both \$A and cross currency transactions and enables settlement of the \$A transaction leg.

A Bank will enter their side of an FX transaction and the Corporate Counterparty will confirm the entry, effectively eliminating the need for a dual sided entry. Transactions confirmed using this method will also generate a Confirmation Report to Corporate participants which they can print and retain. This process eliminates the need for Banks to send paper-based confirmations to their Corporate counterparties and allows them to be certain that confirmations are being received by the counterparty.

Function

Confirm/Reject an FX Trade

Information

This confirmation/rejection function is for Corporate Participants.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **search** to view all FX transactions to which you are a party.
3. **To Confirm** - Highlight the transaction to be confirmed and from the **right click** menu select **Confirm Trade Report**.

4. The following fields are mandatory when confirming an FX transaction:-
 - **Sub Participant**
 - **Participant Reference**
5. **To Reject** - Highlight the transaction to be rejected and from the **right click** menu select **Reject Trade Report**.
6. The following fields are mandatory when rejecting an FX transaction:-
 - **Information**
 - **Sub Participant**
 - **Participant Reference**
7. If a corporate counterparty rejects an FX transaction, the system will require them to enter a reason for the rejection. The reject reason will be notified to the Bank counterparty via a return SWIFT message.
8. FX transactions that have been rejected cannot be corrected by either counterparty.
9. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.
10. The **Participant Reference** is the internal reference number of the Corporate Participant. Upon confirmation, a return SWIFT message is sent to the Bank counterparty advising them of the confirmation reference. The **Participant Reference** field will accept a reference number up to 16 characters long.
11. Refer to the [Glossary](#) for further details on the fields.

Function

View/Print FX Confirmation Letter

Information

On entry of an FX transaction by a Bank the system will create an FX Confirmation Letter which the corporate counterparty can view and/or print.

As an FX Confirmation Letter is printed, a confirmation will be sent to the Bank counterparty providing them with acknowledgment that the FX transaction was actually delivered and handled by the counterparty.

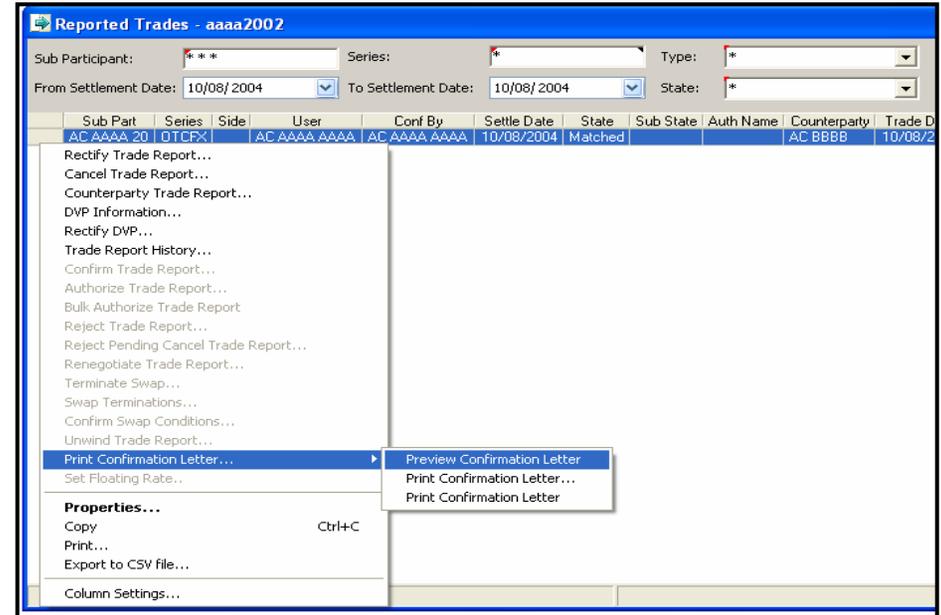
The system will record when FX Confirmation Letters were printed and the reprinting of letters is allowed.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **search** to view all FX transactions to which you are a party.
3. Highlight the transaction to be viewed and from the **right click** menu select **Print Confirmation Letter ► Preview Confirmation Letter**.
4. Highlight the transaction to be viewed and from the **right click** menu select **Print Confirmation Letter ► Print Confirmation Letter**, select a printer and click **OK** or
5. Highlight the transaction to be viewed and from the **right click** menu select **Print Confirmation Letter ► Print Confirmation Letter** and click **OK** to automatically print to your default printer.



DETAILS OF FOREIGN EXCHANGE DEAL		
Participant:	AC ANZB	ANZ BANKING GROUP LTD
Counterparty:	AC WPAC	WESTPAC BANKING CORPORATION
Deal Ref		Deal Date
Emma test		20/07/2004
Confirmation Reference		Method Dealt
Emma test		DIRECT
FOREIGN EXCHANGE DEAL FOR VALUE DATE 20/07/2004		
AC ANZB 30 SOLD	EXCHANGE RATE	AC ANZB 30 PURCHASED
AUD 3,000,000.00	1.2000000	GBP 1,000,000.00
SOLD AMOUNT PAYABLE TO		PURCHASE AMOUNT PAYABLE TO
		ssi for anzb30
NOTE: THIS REPORT IS COMPUTER GENERATED AND IS PROVIDED FOR INFORMATION ONLY, FOR THE PURPOSE OF ASSISTING THE COUNTERPARTIES TO CONFIRM THEIR TRANSACTION		

Austraclear System Participant User Guide

Field Names	Description
Settlement instruction	Enter free text for the buy and sell sides, manually describing settlement instead of using the SSI max. 120 characters. The sell trade side is mandatory if SSI is not used for the buy side.
Settlement Information	
Settle domestic currency	Select one of the Yes No radio buttons. Default = Yes. Options how to settle the domestic currency leg, AUD: Yes the domestic currency leg will be netted before settlement No an individual delivery record will be created for the domestic currency leg
Domestic currency	Currency code for the domestic currency, AUD.
Settle foreign currency	Select one of the Yes No radio buttons. Default = No. Options how to settle the foreign currency leg or legs: Yes the foreign currency leg (or legs) will be settled via SWIFT No individual delivery records will be created for the foreign currency legs
Information	Enter participant information intended for the counterparty, free text, max. 80 characters.
Participant ref	Enter participant reference, free text using printable characters, max. 32 characters. It is used as link for a trade in an external system. SWIFT requires the Participant ref to send SWIFT payment instructions and confirmations, for example the BIC.

7.2 OCH/SFE Margins

Introduction

The **OCH and SFE Margin** facilities allow participants to pay and receive OCH and SFE Margins respectively on the Austraclear system as a same day transaction.

OCH Margin data is entered daily by Options Clearing House (OCH). SFE Margin data is entered daily by SFE Clearing. Participants confirm their respective instructions to effect the settlement of the Transfer.

If the participant has sufficient funds available, the system will affect the transfer of funds with no further intervention required by either counterparty.

OCH Margins

In order to use Austraclear for the settlement of OCH margin payments, OCH Participants are required to make prior arrangements with both the Options Clearing House (OCH) and SFE Austraclear.

Participants will need to complete application forms for both OCH and SFE Austraclear and also notify bank account details for their HOUSE and CLIENT accounts to SFE Austraclear. These bank accounts will be set up as the default Cash Records for both the HOUSE and CLIENT accounts in the system.

OCH will determine if a Participant may confirm their own position or whether it must be cleared by another Participant.

SFE Margins

In order to use Austraclear for the settlement of SFE margin payments, SFE Clearing Participants are required to make prior arrangements with both SFE Clearing and SFE Austraclear.

Participants will need to complete application forms and notify bank account details for their HOUSE and CLIENT accounts to both SFE

Clearing and SFE Austraclear. These bank accounts will be set up as the default Cash Records for both the HOUSE and CLIENT accounts in the system.

SFE Clearing will determine if a Clearing Participant may confirm their own position or whether it must be cleared by another Clearing Participant.

SFE Clearing may make payments and/or receipts on public holidays provided the participant acting on side 2 of the transaction has a Holiday cash record set up for either or both the HOUSE and CLIENT accounts.

Function

View OCH/SFE Margin Cash Transfers

Information

For Clearing Participants (ie. Those that have the facility to confirm their own payments) the system will display if the payment is their own (HOUSE) or for another Participant (CLIENT).

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'Reported Trades' screen.
2. Specify either OCHCASH or SFECASH in the Series field search criteria and click **Search** to view all OCH or SFE Margin Cash Transfers awaiting confirmation.

Austraclear System Participant User Guide

3. OCH/SFE Margin Cash Transfers will be displayed for both HOUSE and CLIENT Accounts.

Austraclear System Participant User Guide

Function

Confirm/Reject OCH/SFE Margin Cash Transfers

Information

All debit/credits will be generated from participants' nominated OCH/SFE accounts. The system will prevent Participants from overriding this field when confirming/rejecting OCH and SFE Margin Cash Transfers.

OCH and SFE Margin Cash Transfers will be Paired when high level details of the transaction match but authorisation is pending on one or both sides of the transaction.

For OCH Margins, Participants need to have their side of the daily cash transfer in the system ready for settlement at 10.30am

All SFE Margin Cash Transfers which are a DEBIT to Participants, must be confirmed by 10:30am

All SFE Margin Cash Transfers which are a CREDIT to Participants, can be confirmed any time until the EOD time (4:28pm)

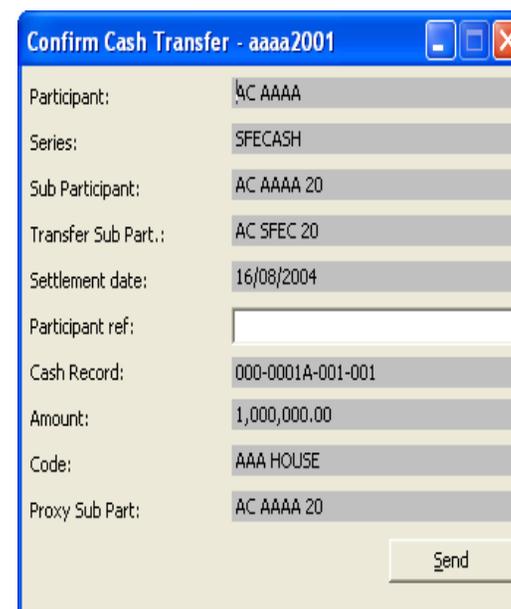
Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'Reported Trades' screen.
2. Specify either OCHCASH or SFECASH in the Series field search criteria and click **Search** to view all OCH or SFE Margin Cash Transfers awaiting confirmation.
3. **To Confirm** - Highlight the transaction to be confirmed and from the **right click** menu select **Confirm Trade Report**. Check the details and click **Send** to confirm the transaction and submit for settlement or

4. **To Reject** - Highlight the transaction to be rejected and from the **right click** menu select **Reject Trade Report** and click **Send**.
5. The Participant Reference field may be updated by Participants when confirming or rejecting an OCH or SFE Margin Cash Transfer.
6. The **Sub Participant** field is used to specify the sub participant code through which settlement will occur.



Participant:	AC AAAA
Series:	SFECASH
Sub Participant:	AC AAAA 20
Transfer Sub Part.:	AC SFEC 20
Settlement date:	16/08/2004
Participant ref:	
Cash Record:	000-0001A-001-001
Amount:	1,000,000.00
Code:	AAA HOUSE
Proxy Sub Part:	AC AAAA 20

Austraclear System Participant User Guide

Reject Cash Transfer - aaaa2001 [min] [max] [close]

Participant:	AC OPTS
Series:	OCHCASH
Sub Participant:	AC AAAA 20
Transfer Sub Part.:	AC OPTS 20
Settlement date:	26/08/2004
Participant ref:	
Cash Record:	000-0001A-001-001
Amount:	250,000.00
Code:	HOUSE
Proxy Sub Part:	AC AAAA 20

8. Rectify/Cancel a Trade

Definition

The ability to rectify or cancel a trade for Cash, DSS, FIS, FX, Market Repos and SWAPS.

Function

Rectify or Cancel a Trade

Information

The generic process to rectify or cancel a trade is detailed in the process steps below. The system rules describe, by product, what states a trade can be rectified/cancelled.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow the navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click on '**Search**' to view all trades to which you are party.
3. **To Rectify** – Highlight the transaction to be rectified and from the right click menu select **Rectify Trade Report**. Rectify the trade (if necessary press the **Recalculate** button) and then press the **Send** button.
4. **To Cancel** – Highlight the transaction to be cancelled and from the right click menu select **Cancel Trade Report**. When the details of the trade to be cancelled appear press the **Send** button.

System Rules

All Transactions in an **Unmatched** state may be cancelled and any field may be rectified.

CASH

- Transactions in a Paired state may be cancelled and the following fields may be rectified: **Sub Participant, Cash Record, Information, and Participant Reference**.
- Transactions in a Matched state may only be cancelled.
- If transactions in a Paired state are rectified they must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Rectification is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- Cancellations of Matched or Paired transactions must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Cancellation is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- To reject a transaction in a state of Pending Cancellation, Right Click on the Trade and Select **Reject Pending Cancel Trade Report**.
- The Trade state will then revert to Matched.

DSS/FIS

- Transactions in a Paired state may be cancelled and the following fields may be rectified: **Sub Participant, Cash Record, Information, and Participant Reference**.
- Transactions in a Matched state may only be cancelled.
- If transactions in a Paired state are rectified they must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Rectification is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.

Austraclear System Participant User Guide

- Cancellations of Matched or Paired transactions must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Cancellation is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- To reject a transaction in a state of Pending Cancellation, **Right Click** on the Trade and **Select Reject Pending Cancel Trade Report**.
- The Trade state will then revert to Matched.

FRA

- Transactions in a Paired state may be cancelled and all the fields may be rectified with the exception of the **counterparty**.
- Transactions in a Matched state may be cancelled and all fields may be rectified with the exception of the **counterparty**.
- Where the Float Rate Option of a FRA is undefined and the Float Rate has not yet been set, the trade can be rectified. Once the Float Rate has been manually set, the trade can no longer be rectified.
- If transactions in a Paired or Matched state are rectified they must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Rectification is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- Cancellations of Matched or Paired transactions must be confirmed/ authorised by the counterparty.
- If a transaction in a status of Pending Cancellation is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.

FX

- Transactions in a Paired or Matched state may be cancelled and the following fields may be rectified: **Sub Participant, Method Dealt, Information, Participant Reference**
- If transactions in a Matched or Paired state are rectified they must be confirmed/ authorised by the counterparty
- If a transaction in a status of Pending Rectify is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement
- Cancellations of Matched or Paired transactions must be confirmed /authorised by the counterparty. The counterparty must cancel their side of the trade in order to confirm the cancellation.
- If a transaction in a status of Pending Cancel is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- FX trades which are Rejected by a corporate counterparty cannot be rectified by the Bank counterparty. The Bank must enter a new trade to replace the Rejected trade.

- Corporate participants who opt to confirm FX trades entered by their bank counterparty cannot rectify or cancel FX trades. The ability to rectify or cancel a FX trade is restricted to the counterparty who entered the original trade.

MARKET REPOS

- Transactions in a Paired state may be cancelled and the following fields may be rectified: **Sub Participant, Cash Record, Information and Participant Reference**.
- Transactions in a Matched state may only be cancelled.
- If transactions in a Paired state are rectified they must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Rectification is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- Cancellations of Matched or Paired transactions must be confirmed/authorised by the counterparty.
- If a transaction in a status of Pending Cancellation is not confirmed or rejected, then the transaction will remain in a Pending status and will not proceed to settlement.
- To reject a transaction in a state of Pending Cancellation, **Right Click** on the Trade and **Select Reject Pending Cancel Trade Report**.
- The Trade state will then revert to Matched.

Austraclear System Participant User Guide

SWAPS

To Rectify Payment Rows of a SWAP trade in an unmatched state

- When a field in an individual payment row/s is rectified, the payment amount for that row will need to be re-calculated by selecting the **Calculate Flows** button at the bottom of the screen.

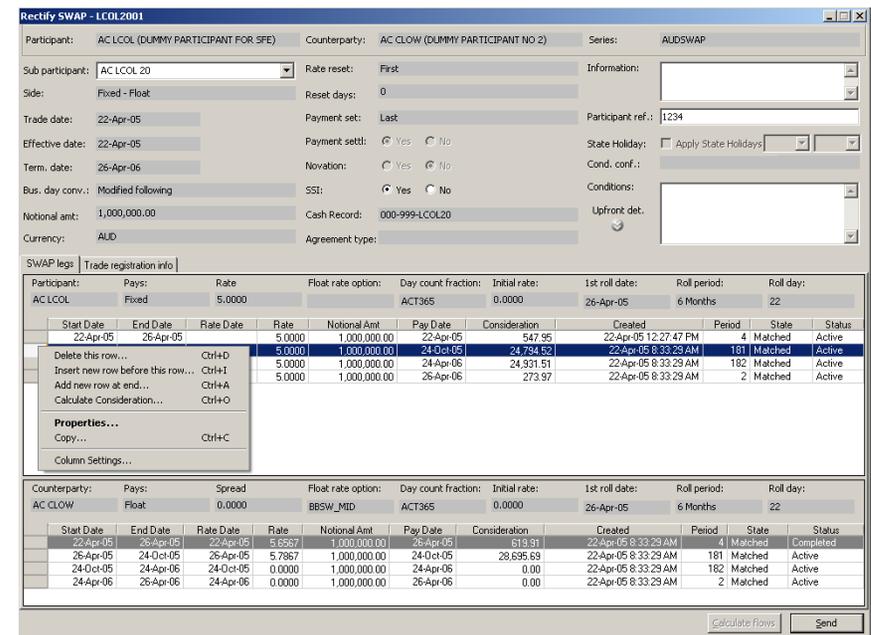
SWAP trades in a Paired or Matched state

- These trades may be cancelled and the following fields may be rectified: **Sub Participant, Information, Conditions** and **Participant Reference**, as well as all the individual payment rows provided the Effective Date of the Swap has not passed. Once the Effective Date of a Swap has passed, it must be terminated.

To Rectify Payment Rows of a SWAP trade in a Paired or Matched state

- User may update **Start and End Dates, Rate, Notional Amount, Pay Date, Consideration**. If the field rectified is the **End Date** field, the payment rows that follow need to be checked to ensure the **Start Date** and **End Date** fields are correct – ensure all dates are sequential.
- If a field in an individual payment row/s is rectified, the payment amount for that row will need to be re-calculated by selecting **Calculate Consideration** from the right hand mouse options.
- Right click on Payment Row to either delete Row, Insert New Row before row selected, Add New Row at end or Calculate Consideration.
- If transactions in a Matched or Paired state are rectified they must be confirmed/authorised by the counterparty.
- If a transaction with a sub status of Pending Rectification is not confirmed or rejected, then the transaction will remain in a Pending sub status and will not proceed to settlement.
- Cancellations of Matched or Paired transactions must be confirmed /authorised by the counterparty. The counterparty must cancel their side of the trade in order to confirm the cancellation.
- If a transaction in a status of Pending Cancellation is not confirmed or rejected, then the transaction will remain in a Pending sub status and will not proceed to settlement.

Rectify Swap Screen – Matched State



Start Date	End Date	Rate Date	Rate	Notional Amt	Pay Date	Consideration	Created	Period	State	Status
22-Apr-05	26-Apr-05	22-Apr-05	5.0000	1,000,000.00	22-Apr-05	547.95	22-Apr-05 12:27:47 PM	4	Matched	Active
			5.0000	1,000,000.00	24-Apr-05	24,784.62	22-Apr-05 8:33:29 AM	181	Matched	Active
			5.0000	1,000,000.00	24-Apr-06	24,831.51	22-Apr-05 8:33:29 AM	182	Matched	Active
			5.0000	1,000,000.00	26-Apr-06	278.97	22-Apr-05 8:33:29 AM	2	Matched	Active

Start Date	End Date	Rate Date	Rate	Notional Amt	Pay Date	Consideration	Created	Period	State	Status
22-Apr-05	26-Apr-05	22-Apr-05	5.6567	1,000,000.00	26-Apr-05	619.91	22-Apr-05 8:33:29 AM	4	Matched	Completed
26-Apr-05	24-Oct-05	26-Apr-05	5.7867	1,000,000.00	24-Oct-05	28,695.69	22-Apr-05 8:33:29 AM	181	Matched	Active
24-Oct-05	24-Apr-06	24-Oct-05	0.0000	1,000,000.00	24-Apr-06	0.00	22-Apr-05 8:33:29 AM	182	Matched	Active
24-Apr-06	26-Apr-06	24-Apr-06	0.0000	1,000,000.00	26-Apr-06	0.00	22-Apr-05 8:33:29 AM	2	Matched	Active

9. Authorise a Trade

Definition

The ability to authorise a trade for Cash, DSS, FIS, FX, Market Repos, OCH Margins, SFE Margins and SWAPS

Function

Authorise a Trade

Information

Authorisation state options are:-

-  Authorised - the trade is authorised
-  Needed - the trade requires authorisation
-  Not needed - authorisation is not required

A trade with Authorisation state = Needed must be authorised before it can be matched. The authorisation must be performed by a user other than the user who performed the transaction on the trade.

Trades will be Paired when high level details of the transaction match but authorisation is pending on one or both sides of the transaction.

For all Products except RBA Repos

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'View Reported Trades' screen.

2. Specify search criteria and click on '**Search**' to view all trades to which you are party.
3. Highlight the transaction to be authorised and from the **right click** menu select **Authorise Trade Report**, check the details and click **OK**.
4. Alternatively, highlight the transactions to be authorised and from the **right click** menu select **Bulk Authorise Trade Report**, check the details and click **OK**.

For RBA Repos

Navigation Steps

► Trades ► View RBA Repos

Process Steps

1. Follow navigation steps above to display the 'RBA Repos' screen. This will default to the **Open** RBA Repos view.
2. Select the **Unauthorised** view and click **search** to view all RBA Repos to which you are a party.
3. Highlight the transaction to be authorised and from the **right click** menu select **Authorise**, check the details and click **OK**.

10. Reverse an RBA Repo Trade

Definition

The ability to reverse a trade for RBA Repos

Function

Reverse an RBA Repo Trade

Information

Both partial and full reversals are permitted on RBA Repo transactions

RBA Repos will not automatically be reversed. All reversals must be initiated by participants, not the RBA

The reversal of an RBA Repo is a one sided transaction that does not require the RBA to confirm each transaction.

At the close of the day session, all outstanding RBA Repo reversals will not automatically be sent to the RTGS queue for reversal. The Repo will be available for reversal in the following available session.

These transactions will automatically roll over to the next trading session for unwinding. The cash component of the unwind will include an interest component set by the RBA.

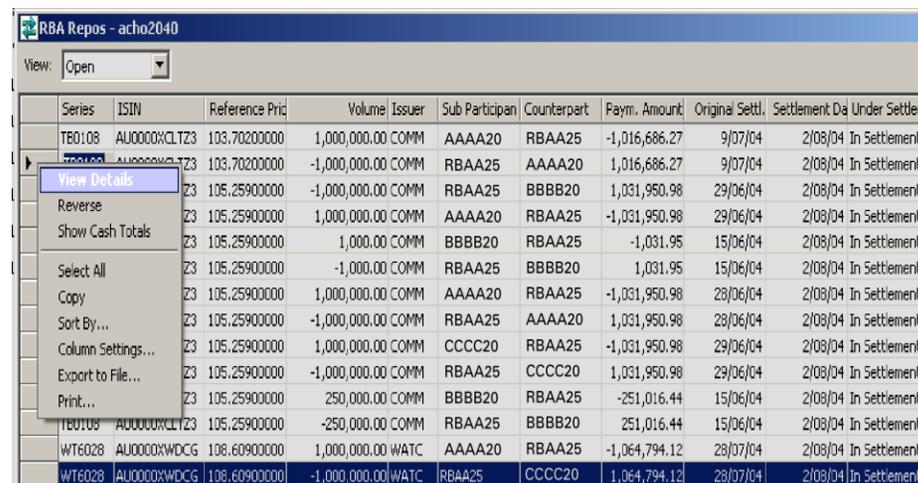
Navigation Steps

► Trades ► View RBA Repos

Process Steps

1. Follow navigation steps above to display the 'RBA Repos' screen.

2. Specify search criteria and click on '**Search**' to view all RBA Repos to which you are party.
3. Highlight the transaction to be reversed and from the **right click** menu select **Reverse**, check the details and click **OK**.



Series	ISIN	Reference Pric	Volume	Issuer	Sub Participant	Counterpart	Paym. Amount	Original Settl.	Settlement Da	Under Settlem
TB0108	AU0000XCLTZ3	103.70200000	1,000,000.00	COMM	AAAA20	RBAA25	-1,016,686.27	9/07/04	2/08/04	In Settlement
TB0108	AU0000XCLTZ3	103.70200000	-1,000,000.00	COMM	RBAA25	AAAA20	1,016,686.27	9/07/04	2/08/04	In Settlement
Z3	105.25900000	-1,000,000.00	COMM	RBAA25	BBBB20	1,031,950.98	29/06/04	2/08/04	In Settlement	
Z3	105.25900000	1,000,000.00	COMM	AAAA20	RBAA25	-1,031,950.98	29/06/04	2/08/04	In Settlement	
Z3	105.25900000	1,000.00	COMM	BBBB20	RBAA25	-1,031.95	15/06/04	2/08/04	In Settlement	
Z3	105.25900000	-1,000.00	COMM	RBAA25	BBBB20	1,031.95	15/06/04	2/08/04	In Settlement	
Z3	105.25900000	1,000,000.00	COMM	AAAA20	RBAA25	-1,031,950.98	28/06/04	2/08/04	In Settlement	
Z3	105.25900000	-1,000,000.00	COMM	RBAA25	AAAA20	1,031,950.98	28/06/04	2/08/04	In Settlement	
Z3	105.25900000	1,000,000.00	COMM	CCCC20	RBAA25	-1,031,950.98	29/06/04	2/08/04	In Settlement	
Z3	105.25900000	-1,000,000.00	COMM	RBAA25	CCCC20	1,031,950.98	29/06/04	2/08/04	In Settlement	
Z3	105.25900000	250,000.00	COMM	BBBB20	RBAA25	-251,016.44	15/06/04	2/08/04	In Settlement	
TB0108	AU0000XCLTZ3	105.25900000	-250,000.00	COMM	RBAA25	BBBB20	251,016.44	15/06/04	2/08/04	In Settlement
WT6028	AU0000XWDCG	108.60900000	1,000,000.00	WATC	AAAA20	RBAA25	-1,064,794.12	28/07/04	2/08/04	In Settlement
WT6028	AU0000XWDCG	108.60900000	-1,000,000.00	WATC	RBAA25	CCCC20	1,064,794.12	28/07/04	2/08/04	In Settlement

11. Settle a Trade

Definition

The ability to view the settlement details of a trade/transaction for Cash, DSS, FIS, FRA's, FX, Market Repos, OCH Margins, SFE Margins, RBA Repos and SWAPS.

Function

View Reported Trades

Information

The generic settlement process is detailed below. Where there are differences, the system rules have been specified by product.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click **Search** to view all Trades to which the user is a party or proxy
3. Highlight a transaction and from the **right click** menu select **DVP Information**. The **DVP Information** screen will be displayed.
4. The following information will be displayed:
 - Settlement Status
 - Sub Settlement Status

Function

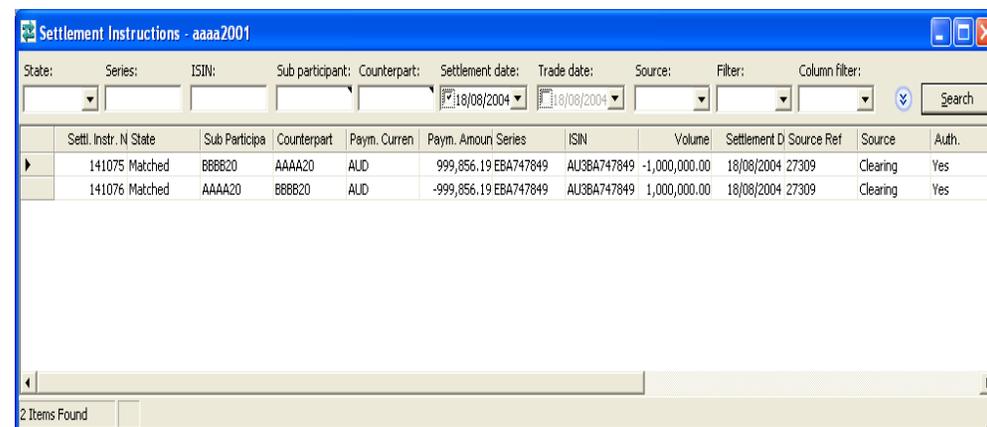
View Settlement Instructions

Information

Participants can use this screen to check on the status of their trade related settlement instructions

Navigation Steps

► Settlement ► View Settlements ► Settlement Instructions

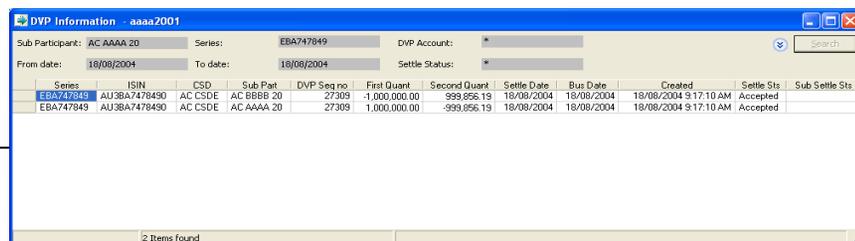


Settlement Instructions - aaaa2001

State: Series: ISIN: Sub participant: Counterpart: Settlement date: Trade date: Source: Filter: Column filter: Search

Settl. Instr. N	State	Sub Participa	Counterpart	Paym. Curren	Paym. Amoun	Series	ISIN	Volume	Settlement D	Source Ref	Source	Auth.
141075	Matched	BBBB20	AAAA20	AUD	999,856.19	EBA747849	AU3BA747849	-1,000,000.00	18/08/2004	27309	Clearing	Yes
141076	Matched	AAAA20	BBBB20	AUD	-999,856.19	EBA747849	AU3BA747849	1,000,000.00	18/08/2004	27309	Clearing	Yes

2 Items Found



DVP Information - aaaa2001

Sub Participant: AC AAAA 20 Series: EBA747849 DVP Account: * Search

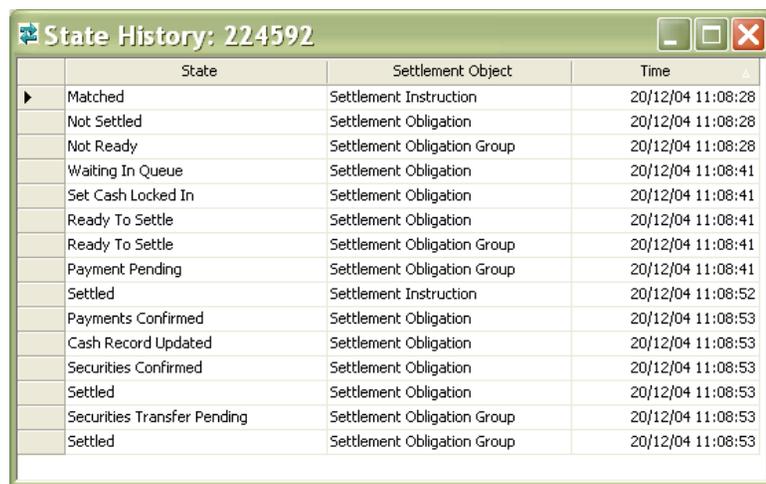
From date: 18/08/2004 To date: 18/08/2004 Settle Status: *

Series	ISIN	CSD	Sub Part	DVP Seq no	First Quant	Second Quant	Settle Date	Bus Date	Created	Settle Sts	Sub Settle Sts
EBA747849	AU3BA747849	AC CSDE	AC BBBB 20	27309	-1,000,000.00	999,856.19	18/08/2004	18/08/2004	18/08/2004 9:17:10 AM	Accepted	
EBA747849	AU3BA747849	AC CSDE	AC AAAA 20	27309	1,000,000.00	-999,856.19	18/08/2004	18/08/2004	18/08/2004 9:17:10 AM	Accepted	

2 Items Found

Process Steps

1. Follow navigation steps above to display the 'Settlement Instructions' screen.
2. Specify search criteria and click **Search** to view all Instructions to which the user is a party or proxy
3. Users are also able to **right click** an instruction to view the **State History**, which shows whether the Security and/or cash is locked in and whether Cash Limits and RTGS processing have taken place



State	Settlement Object	Time
Matched	Settlement Instruction	20/12/04 11:08:28
Not Settled	Settlement Obligation	20/12/04 11:08:28
Not Ready	Settlement Obligation Group	20/12/04 11:08:28
Waiting In Queue	Settlement Obligation	20/12/04 11:08:41
Set Cash Locked In	Settlement Obligation	20/12/04 11:08:41
Ready To Settle	Settlement Obligation	20/12/04 11:08:41
Ready To Settle	Settlement Obligation Group	20/12/04 11:08:41
Payment Pending	Settlement Obligation Group	20/12/04 11:08:41
Settled	Settlement Instruction	20/12/04 11:08:52
Payments Confirmed	Settlement Obligation	20/12/04 11:08:53
Cash Record Updated	Settlement Obligation	20/12/04 11:08:53
Securities Confirmed	Settlement Obligation	20/12/04 11:08:53
Settled	Settlement Obligation	20/12/04 11:08:53
Securities Transfer Pending	Settlement Obligation Group	20/12/04 11:08:53
Settled	Settlement Obligation Group	20/12/04 11:08:53

System Rules

- When trades are Matched, the system will automatically create a DVP instruction with a settle status of Accepted and a Settlement Instruction with a state of Matched in preparation for settlement
- On the settlement day, the Settlement Instruction will undergo Cash Limits testing and RTGS processing
- On completion of Cash Limits and RTGS processing, the Settlement Instruction state will change to Settled and the Holdings and/or Cash Records of both the buyer and seller will be updated (for FX, FRAS, RBA Repos and SWAPS the cash records will be updated with the net settlement amounts). The settle status in the **DVP Information** screen will then be updated to Completed.
- When Cash Limits testing is not yet complete, a state of Waiting in Queue will be displayed as the last state in the **State History** screen
- When RTGS processing is not yet complete, a state of Payment Pending will be displayed as the last state in the **State History** screen
- To settle a Trade manually, set the Cash Record priority to Deferred in order to prevent the system from automatically processing the transaction.
- Trades entered against a Cash Record in a Deferred state will not progress to the settlement queue until the priority is changed to Priority or Active.

CASH

- When a Cash Trade is Matched, the system will automatically create a DVP instruction with a settle status of Accepted and a Settlement Instruction with a state of Matched in preparation for settlement.

FRA

- FRA's are bilaterally netted for settlement and as such the system will create one Settlement Instruction and one Settlement Obligation per counterparty, which will correspond to a number of FRA transactions.

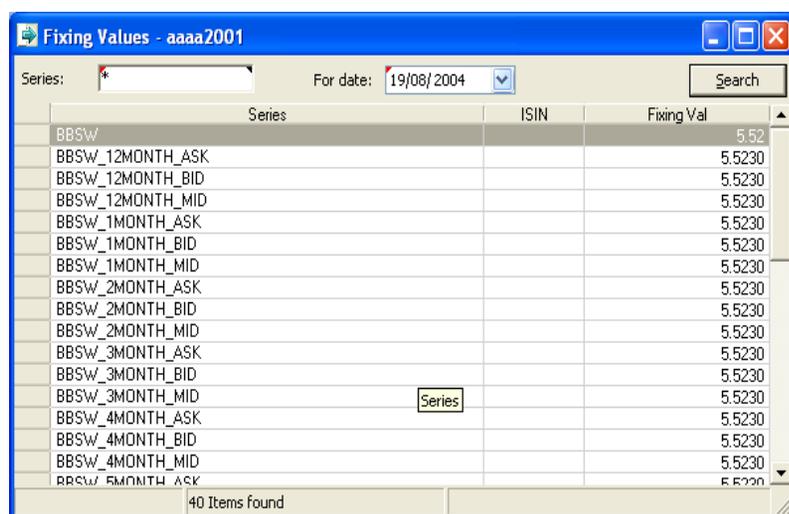
Austraclear System Participant User Guide

- The settlement run for FRA's is completed at 12 noon on a daily basis, after SFE enters the BBSW rates.

Process Steps

To view Market Reference Rate values

- Select **Trades ► View Fixing Values** from the Main Menu.
- Specify search criteria and click **Search** to view the BBSW rates entered for the current day.



Series	ISIN	Fixing Val
BBSW		5.52
BBSW_12MONTH_ASK		5.5230
BBSW_12MONTH_BID		5.5230
BBSW_12MONTH_MID		5.5230
BBSW_1MONTH_ASK		5.5230
BBSW_1MONTH_BID		5.5230
BBSW_1MONTH_MID		5.5230
BBSW_2MONTH_ASK		5.5230
BBSW_2MONTH_BID		5.5230
BBSW_2MONTH_MID		5.5230
BBSW_3MONTH_ASK		5.5230
BBSW_3MONTH_BID		5.5230
BBSW_3MONTH_MID		5.5230
BBSW_4MONTH_ASK		5.5230
BBSW_4MONTH_BID		5.5230
BBSW_4MONTH_MID		5.5230
BBSW_5MONTH_ASK		5.5230

40 Items found

FX

- On the settlement day, provided an FX transaction is Matched, the system will automatically create Settlement Instructions with a state of Matched and Settlement Obligations with a state of Ready to Settle for the AUD leg of a transaction to indicate that the transaction has been accepted for settlement and is undergoing Cash Limit testing
- FX transactions are bilaterally netted for settlement and as such the system will create one Settlement Instruction and one Settlement

Obligation per counterparty, which will correspond to a number of FX transactions

- Once the netting process is complete, participants will be required to confirm the DVP instructions resulting from the netting before the trades can proceed to settlement.

Process Steps

To confirm/authorise the DVP Instruction of netted FX Trades

- Select **Settlement ► View Settlements ► DVP Instructions**.
- Specify search criteria and click **search** to view all FX Trades to which you are a party or proxy.
- Two DVP instructions will be displayed per FX trade. Highlight your sub participant's trade and from the **right click** menu select **Confirm DVP**, enter a cash record and click **send**.
- Both counterparties to the trade must confirm a domestic currency DVP instruction before it can progress to the RTGS queue.
- If authorisation is required confirmed DVP Instructions must be authorised by a user other than the user who confirmed it.
- To authorise select ► **Settlement ► View Settlements ► DVP Instructions**.
- Specify search criteria and click **search** to view all FX Trades to which you are a party or proxy.
- Two DVP instructions will be displayed per FX trade. Highlight your sub participant's trade and from the **right click** menu select **Authorise DVP** to view the **Holding Authorisation** screen.
- Right click** to **View Authorisations** and select **Authorise** or **Reject**.

Confirm DVP - bbbb2002

General Information:

Series:	OTCFX
Sub Participant:	AC BBBB 20
Ctrpty Sub Part:	AC AAAA 20
Modified by:	
CSD:	AC CSDE
CSD Status:	
Settlement Date:	26/08/2004
First Quantity:	-1,000,000.00
First ISIN Code:	AUD000000009
Second Quantity:	0.00
Second ISIN Code:	
First DVP Account:	000-0001B-001-001
Second DVP Account:	

Send

Authorization of Confirm DVP - bbbb2002

General Information:

Series:	OTCFX
Sub Participant:	AC BBBB 20
Ctrpty Sub Part:	AC AAAA 20
Modified by:	AC AAAA AAAA
CSD:	AC CSDE
CSD Status:	
Settlement Date:	31/08/2004
First Quantity:	-1,000,000.00
First ISIN Code:	AUD000000009
Second Quantity:	0.00
Second ISIN Code:	
First DVP Account:	000-0001B-001-001
Second DVP Account:	

Reject Authorize

SWAPS

- Swaps are bilaterally netted for settlement and as such the system will create one Settlement Instruction and one Settlement Obligation per counterparty, which will correspond to a number of Swap transactions.
- The settlement run for Swaps is completed at 11am on a daily basis, after SFE enters the BBSW rates.

Process Steps

To view Market Reference Rate values

1. Select **Trades ► View Fixing Values** from the Main Menu.
2. Specify search criteria and click **Search** to view the BBSW rates entered for the current day.

Austraclear System Participant User Guide

Fixing Values - aaaa2001

Series: * For date: 19/08/2004 Search

Series	ISIN	Fixing Val
BBSW		5.52
BBSW_12MONTH_ASK		5.5230
BBSW_12MONTH_BID		5.5230
BBSW_12MONTH_MID		5.5230
BBSW_1MONTH_ASK		5.5230
BBSW_1MONTH_BID		5.5230
BBSW_1MONTH_MID		5.5230
BBSW_2MONTH_ASK		5.5230
BBSW_2MONTH_BID		5.5230
BBSW_2MONTH_MID		5.5230
BBSW_3MONTH_ASK		5.5230
BBSW_3MONTH_BID		5.5230
BBSW_3MONTH_MID		5.5230
BBSW_4MONTH_ASK		5.5230
BBSW_4MONTH_BID		5.5230
BBSW_4MONTH_MID		5.5230
BBSW_5MONTH_ASK		5.5230

40 Items found

12. Queue Management

Definition

The ability to change the priority of Cash Records and Sub Accounts of transactions in the settlement queue.

Function

Manage queue priority

Information

This is a generic function for all products – Cash, DSS, FIS, FRA's, FX, Market Repos, RBA Repos, OCH Margins, SFE Margins and SWAPS.

Navigation Steps

► Settlement ► Manage Queue Priority

Process Steps

1. Follow navigation steps above to display the 'Manage Queue Priority' screen.
2. Specify search criteria and click **Search** to view all transactions waiting in the queue.
3. Highlight the transaction to be changed and from the **right click** menu select **Set Priorities** to change either the cash record priority or the sub account priority.
4. Refer to the [Glossary](#) for further details on the fields

System Rules

- Sub Accounts and Cash Records can be assigned one of the following priorities:
 - Priority
 - Active
 - Deferred
- Priority is the highest level status given to Sub Accounts and Cash Records on the queue.
- Active is the status given to Sub Accounts and Cash Records with medium priority. Transactions linked to Sub Accounts/Cash Records with a medium priority will be processed when there are no Priority transactions on the queue.
- Deferred is given to Sub Accounts and Cash Records when settlement is to be deferred. Transactions linked to Sub Accounts/Cash Records in a Deferred status will not proceed to Cash Limit Testing or the RTGS queue.
- Before each transaction can be processed, the Sub Accounts and Cash Records will require a Priority or Active status.

Austraclear System Participant User Guide

Manage Queue Priority - ACH02021

Sub account: Sub account priority: Cash record: Cash record priority: Sub participant: Series: Currency: Search

Settlement O	Sub Account	Cash Record	Security Lock	Cash Locked	Series	ISIN	Volume	Payment Amo	Currency	Settlement D
					EBA842974	AU3BA8429...	9,000,000.00			16/05/06 M
					EBA843354	AU3BA8433...	17,000,000.00			16/05/06 M

Properties

- Set Priorities
 - Active
 - Deferred
 - Priority
- Volume/Amount Available
- Select All
- Copy
- Sort By...
- Column Settings...
- Export to File...
- Print...

2 Items Found

Glossary – Queue Priority

Field Names	Description
Settlement Obligation No	A sequence number set by the system, identifying the obligation.
Sub Account Priority	Indicates the priority the instruction of the delivery of securities has relative to other instructions. One of the following: Priority, Active or Deferred.
Cash Priority	Indicates the priority the instruction of the delivery of payments has relative to other instructions. One of the following: Priority, Active or Deferred.
Security Locked In	A flag indicating if the securities have been locked-in.
Cash Locked In	A flag indicating if the cash has been locked-in.
Series	The series code.
ISIN	A unique identification of securities. Stands for International securities identification numbering system.
Volume	The size of the delivery. It cannot be negative.
Payment Amount	The size of the payment. It cannot be negative.
Currency	The currency in which the payment will be done.
Settlement Date	The date that the obligation will be settled.

13. Recall a Trade

Definition

The ability to recall a trade from the RTGS queue.

Function

Recall a Trade

Information

This is a generic function for all products – Cash, DSS, FIS, FRA's, FX, Market Repos, RBA Repos, OCH Margins, SFE Margins and SWAPS.

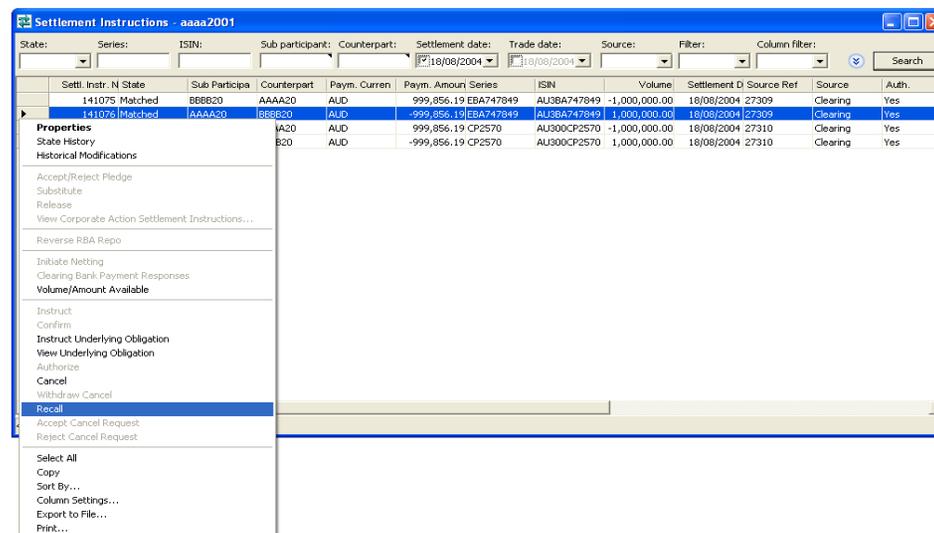
Only Trades with Settlement Instructions in a state of Payment Pending can be recalled from the RTGS queue.

Navigation Steps

► Settlement ► View Settlements ► Settlement Instructions

Process Steps

1. Follow navigation steps above to display the 'Settlement Instructions' screen.
2. Specify search criteria and click **Search** to view all Trades settling today.
3. Highlight the transaction to be recalled and from the **right click** menu select **Recall** to request that the transaction be removed from the queue.



14. Terminate a Swap Trade

Definition

The ability to terminate a SWAP trade.

Function

Terminate a Swap Trade.

Information

Swap transactions in a Matched state may be either partially or fully terminated. Either counterparty may initiate the termination, but both counterparties must enter their side of a termination.

When terminating a swap the entry of the following fields is optional:-

- ✚ Termination Payer
- ✚ Termination Payment Date
- ✚ Termination Payment Amount

Payment flows will continue to settle on swaps in a Terminated state until the Termination Agree Date is reached.

If a partial termination is entered the notional amount and any future payment flows relating to the swap will be reduced by the amount of the termination notional amount.

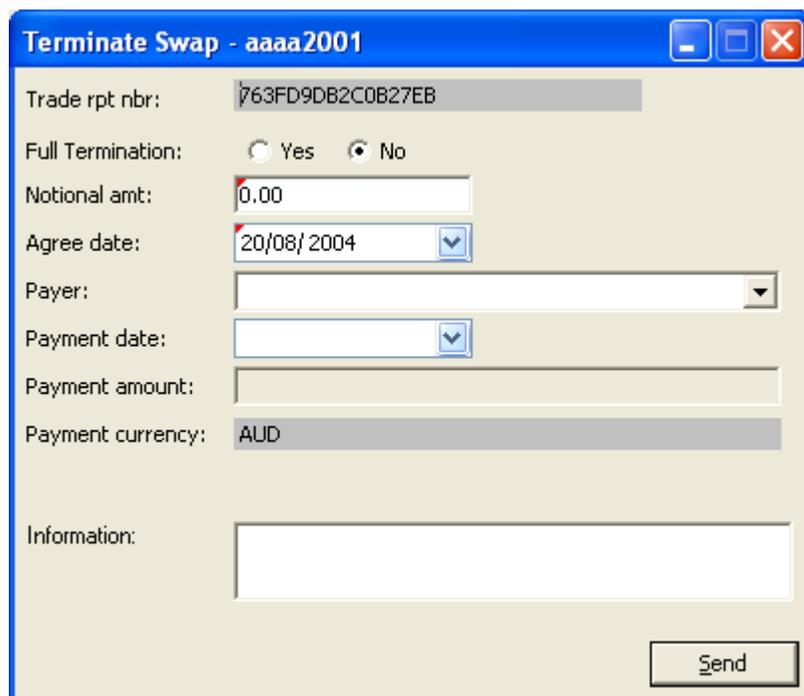
Swaps that are pending termination will appear in the Reported Trades window in a state of Matched with a sub state of Pending Termination.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **Search** to view all Swap transactions to which you are a party.
3. Highlight the transaction to be terminated and from the **right click** menu select **Terminate Swap**.
4. Enter the Termination details and click **Send**. Refer to the [Glossary](#) for further details on the fields



Function

View a Swap Pending Termination

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the ‘Reported Trades’ screen.
2. Specify search criteria and click **Search** to view all Swap transactions to which you are a party.
3. Highlight the transaction to view and from the **right click** menu select **Swap Terminations**.

Function

View Swap Terminations

Navigation Steps

► Trades ► View Swap Terminations

Process Steps

1. Follow navigation steps above to display the ‘Swap Terminations’ screen.
2. Specify search criteria and click **Search** to view all Swaps that are Pending Termination or have been Terminated.
3. Highlight the transaction to view and **right click** to view **Properties, Show Reported Trade** and **Swap Termination History**.

Function

Authorise Pending Swap Terminations

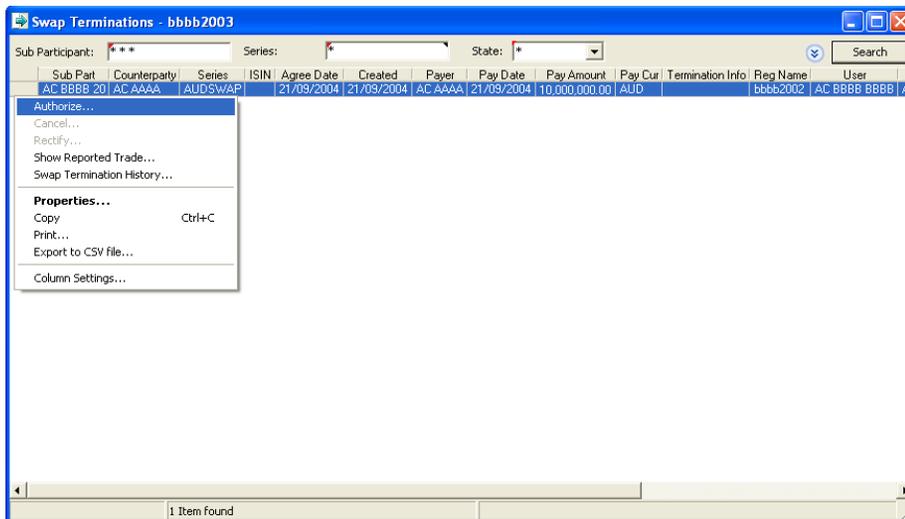
Navigation Steps

Austraclear System Participant User Guide

► Trades ► View Swap Terminations

Process Steps

1. Follow navigation steps above to display the 'Swap Terminations' screen.
2. Specify search criteria and click **Search** to view all Swaps that are Pending Termination.
3. Highlight the transaction and **right click** to **Authorise**.



Glossary – Terminations

Field Names	Description
Trade rpt nbr	Trade report number. Automatically displayed identification of the original trade that the termination is based on.
Full termination	Select full or partial termination: Yes when selected the entire notional amount will be terminated and the Notional amount field will be frozen. No when selected a part of the notional amount will be terminated and the Notional amount field will be open.
Notional mat	Notional amount. An amount to use as basis for calculations of payments. The notional amount will never be exchanged between the parties, only used for calculations. If Full termination is No this field is open for editing. Specify a notional amount less than the original amount.
Agree date	Agreement date. Default is current business date Select a termination agreement date.
Payer	Select the agreed payer of the termination.
Payment date	Select date when the termination payment will be calculated.
Payment amt	Specify the agreed termination payment amount.
Currency	Automatically displayed currency for the termination payment.
Information	Enter termination information, free text

15. Split a Trade

Definition

The ability to split a trade.

Function

Split a Trade

Information

This function is performed for DSS, FIS and Market Repos.

Trade splits can be initiated by either counterparty to a trade, but must be confirmed before the split can proceed to settlement.

The settle status for the original DVP must be **Pending** or **Accepted** otherwise the request is rejected. The current date must be settlement date.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **Search** to view all Trades to which you are a party or proxy.
3. Highlight the transaction to be split and from the **right click** menu select **Rectify DVP**.

4. The **Rectify DVP** screen will be displayed with the following fields to be rectified for the split of the DSS trade:
 - First New Quantity
5. Enter the value of the first split and the system will calculate the consideration and the split value.
6. Select **Send** to commit the split trade.
7. The Sub Settle Status will now show as Holding.
8. Once the counterparty confirms the split the Sub Settle Status will show as Pending Split.

Note: The trade split cannot be cancelled by cancelling the trade or the DVP however the Settlement Instruction can be cancelled which achieves the same result (i.e. trade will not settle).

Rectify DVP - aaaa2001

General Information:

Sub Participant:	AC AAAA 20
Ctrpty Sub Part:	AC BBBB 20
Series:	EBA747849
DVP Seq no:	27,309
CSD:	AC CSDE
First ISIN Code:	AU3BA7478490
First Quantity:	1,000,000.00
Second ISIN Code:	AUD000000009
Second Quantity:	-999,856.19
New 1st Quant:	500,000.00
New 2nd Quant:	-499,928.10
Rem 1st Quant:	500,000.00
Rem 2nd Quant:	-499,928.09

Send

Function

Authorise a Trade Split

Information

This function is performed for DSS, FIS and Market Repos.

Trade splits can be initiated by either counterparty to a trade, but must be confirmed before the split can proceed to settlement

Navigation Steps

► Administration ► Authorisations ► Holding Authorisations

Process Steps

1. Follow navigation steps above to display the 'Holding Authorisations' screen.
2. Specify search criteria and click **Search** to view all Trade split transaction awaiting authorisation.
3. Highlight the transaction to be authorised and from the **right click** menu select **View Authorisation** to view the trade split details.
4. Check the details and select **Authorise** to authorise or **Reject** to reject the trade split

Function

Confirm/Reject a Trade Split

Information

This function is performed for DSS, FIS and Market Repos.

Trade splits can be initiated by either counterparty to a trade, but must be confirmed before the split can proceed to settlement

Navigation Steps

► Settlements ► View Holding Rectify DVP

Process Steps

1. Follow navigation steps above to display the 'Holding Rectify DVP' screen.
2. Specify search criteria and click **Search** to view all Trade split transaction awaiting confirmation.
3. **To Confirm** - Highlight the transaction to be confirmed and from the **right click** menu select **Confirm DVP** to confirm the split.
4. **To Reject** – Highlight the transaction to be rejected and from the right click menu select **Reject DVP** to reject the split.
5. Click **OK**.

16. Renegotiate/Unwind a Market Repo Trade

Definition

The ability to renegotiate or unwind a Market Repo trade.

Function

Renegotiate/Unwind a Market Repo Trade

Information

This function is performed for Market Repos only. Renegotiations can be effective for both same day and next day. All Fixed Term, Intraday and At Call repos can be renegotiated. The 2nd leg of a repo cannot be renegotiated until the 1st leg is settled.

Both partial and full unwinds are permitted on repo transactions. Repos will not automatically be unwound on 2nd transaction date. All unwinds must be initiated by participants and either the buyer or the seller may initiate the unwind. An unwind may only be initiated for the current or next settlement day.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **Search** to view all Trades to which you are a party.
3. **To Renegotiate** - Highlight the transaction to be renegotiated and from the **right click** menu select **Renegotiate Trade Report** and click **OK**.

4. **To Unwind** - Highlight the transaction to be unwound and from the **right click** menu select **Unwind Trade Report** and click **OK**.
5. Enter the value of the first split, click **Calc Unwind** and the system will calculate the consideration and the split value.
6. Refer to the [Glossary](#) for further details on the fields.
7. Select **Send** to commit the split trade.

Function

Authorise a Renegotiation/Unwind on a Market Repo Trade

Information

A User cannot Authorise a transaction that has been entered by that same user. An alternate User must authorise those transactions

Navigation Steps

► Trades ► View Repo Renegs/Unwinds

Process Steps

1. Follow navigation steps above to display the 'Reported Trades' screen.
2. Specify search criteria and click **Search** to view all Trades to which you are a party.
3. Highlight the transaction to be authorised and from the **right click** menu select **Authorise Renegotiation/Unwind** and click **OK**.

Austraclear System Participant User Guide

Unwind Fixed Income REPO - aaaa2001

Participant: AC.AAAA (TRAINING PARTICIPANT A)
 Counterparty: AC.BBBB (TRAINING PARTICIPANT B)

Series: TB0122_R Annual interest: 6.2500
 ISIN: AUJTB0000143 Maturity date: 15/04/2005
 Description: PATRIANA TB 15-APR-2005
 Issuer: COMM

Side: Buy Sell
 Trade date: 11/08/2004 Agreement type:
 1st Trans date: 11/08/2004 Sub participant: AC.AAAA.20
 2nd Trans date: SSI: Yes No
 Sub account: HOUSE
 Face value: 1,000,000.00 Cash record: 000-0001A-001-001
 Yield: 6.2500 Novation: Yes No
 Cash rate: 6.0000 Margin Ratio: 0
 Settle currency: AUD Payment settle: Yes No

Sell settlement instruction:

Information:

Consideration: 1,016,790.00 Calc: both
 Unwind cons.: 1,016,929.29 Calc: unwind
 PPH: 101.679 Participant ref:
 Effective date: 11/08/2004

Send

Glossary – Renegs/Unwinds

Field Names	Description
Renegotiation Fields	
1st Trans date	1st transaction date, date for delivery/settlement set for the 1st leg displayed only.
2nd Trans date	2nd transaction date, date for delivery/settlement set for the 2nd leg when the deal is generated. The date must be a valid settlement date according to CDB and the date must not exceed the maturity date of the traded instrument series. Enter a date equal to or later than the 1st transaction date. Default = <blank>. . If a value is entered the number of days are automatically calculated and displayed. Attention - The system determines the Repo type by validating the entered value. The type will be assigned to the Repo item. Repo type options: Fixed term if the 2nd transaction date is later than the 1st Intraday if the 2nd transaction date is equal to the 1st At call if the 2nd transaction date is <blank>
Cash rate	Enter a new cash rate for the Repo trade within 0 to 100. The entered number of decimals must be the same as in the default value 0.00 displayed in the field.
Settlement instruction	Enter free text for the sell side, manually describing settlement instead of using the SSI max. 120 characters, opened for editing if SSI = No and Payment settle = No.
Effective date	Date and time for the transaction to be executed. Enter a date, current business date or next, not later than settlement date..
Unwind Fields	
Face value	Face value; the value of a bond, note or other security as printed on the document; throughout the lifetime of a security its market price will fluctuate but at maturity date the face value is payable. Enter a new face value. . When entering the value, the following abbreviations are available: K for thousand T for thousand M for million The entered number of decimals must be the same as in the default value 0.00 displayed in the field. The maximum value is configurable up to 10 billions. Example: 12.5M is equal to 12,500,000.00
SSI	Select one of the Yes No radio buttons. Default = Yes.

Austraclear System Participant User Guide

Field Names	Description
	If a Standard Settlement Instruction (SSI) is defined for the Sub participant and instrument (Participant → SSI) the parties have the option to use or not to use it for a certain trade. Yes the SSI is used and sub account and cash record are retrieved from the SSI item No sub account and cash record must be specified manually below
Sub account	If SSI Yes is selected, the sub account value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Cash record	If SSI Yes is selected, the cash record value is automatically specified otherwise specify the code, up to 24 characters: Or select it from the scroll list. The scroll list contains cash records dedicated to the participant specified in the Account field.
Unwind consideration	Consideration /settlement amount for the 2nd leg, is calculated by the system when Calculate Unwind Consideration button is selected according to the following Repo type calculation options: Fixed term a value is calculated based on the number of days between the 1st and 2nd transaction dates Intraday a value must be entered by the user At call a value is calculated assuming that the Repo will unwind the next business date
Effective date	Date and time for the transaction to be executed. Enter a date, current business date or next, not later than settlement date..

17. Pledge a Holding

Definition

The ability to pledge a holding.

Function

Enter a Pledge for DSS/FIS Holding/Authorise a Pledge

Information

The **Create Pledge** screen enables participants to use securities from their FIS/DSS Holdings as security for a secured loan to be settled via Austraclear.

Pledge transactions **must be initiated by the Pledgor**, who must hold the securities in their Holdings.

Securities held in any sub account may be used for a Pledge.

Pledges may be entered against receipt of a payment amount or free of payment ie no payment received for the pledge.

Navigation Steps

► Holdings ► View Holdings

Process Steps

1. Follow navigation steps above to display the '[Holdings](#)' screen.
2. Specify search criteria and click **Search**. Holdings will be displayed according to the search criteria.
3. Select the Holding from list, **right click** and select **Create Pledge from Holding**.
4. Enter Pledgee details, Volume and Payment Instructions if applicable. If entering a pledge free of payment, **right click** in the **Payment Instruction** field and select **Delete** to delete the row. Click **OK**. Refer to the [Glossary](#) for further details on the fields.

5. If the Pledgor requires authorisation, this must be completed before the Pledgee will be able to accept the Pledge.
6. **To Authorise** – Select Trades ► View Pledges and select **Pending** from the View dropdown box.
7. Select the Pledge from list, right click and select **Authorise**.
8. Check the details and click **OK** to authorise. Authorisation must be carried out by a user other than the user who entered the transaction.

It is also possible to create a pledge via the trades menu. If this option is used information about the relevant holdings will need to be input. Also note that in both options, fields in the 'Pledges' and 'Payment Instructions' are not marked as mandatory.

Create Pledge

Acting for (F9): AAAA20

Public Settlement Details

Pledgor: AAAA20
 Pledgee: BBBB20
 Settlement date: 18/08/2004
 Pledgee ref:
 Rate/Public comment:

Internal Settlement Details

Override sub account priority:
 Override cash record priority:
 Sub participant ref:
 Internal comment:

Pledges

	+/-	Series	Series Description	Volume	Is
▶	-	NT2712	NTTY INSC STOCK		NT
*					

Payment Instruction

	+/-	Amount	Currency	Cash Record	Priorit
*					

OK Cancel

Function

Accept/Reject a Pledge

Navigation Steps

► Trades ► View Pledges

Process Steps

1. Follow navigation steps above to display the 'Pledges' screen.
2. A View dropdown box will be displayed with available search criteria of **Active**, **Pending** and **Historical**.
3. In the **Pending** View select **Accept/Reject** from the **right click** menu to accept/reject a pledge. Enter your cash record and select **Accept** or **Reject**.
4. If the Pledgor requires authorisation, this must be completed before the Pledgee will be able to accept the transaction.
5. **To Authorise** – Select Trades ► View Pledges and select **Pending** from the View dropdown box.
6. Select the Pledge from list, right click and select **Authorise**.
7. Check the details and click **OK** to authorise.
8. Authorisation must be carried out by a user other than the user who entered the transaction.

Austraclear System Participant User Guide

Accept/Reject: 141131
_ □ ×

📄 Acting for (F9):

Public Settlement Details

Pledgor:

Pledgee:

Settlement date:

Pledgee ref:

Rate/Public comment:

Internal Settlement Details

Override sub account priority:

Override cash record priority:

Sub participant ref:

Internal comment:

Pledges

	+/-	Series	Volume
▶	+	NT2712	1,000,000.00

Payment Instruction

	+/-	Amount	Currency	Cash Record	Priority

Function

Release a Pledge/Authorise Release

Information

The **Release Pledge** screen enables participants to release securities used for a secured loan when the loan is repaid.

Pledges may be entered as Free of Payment or Delivery versus Payment.

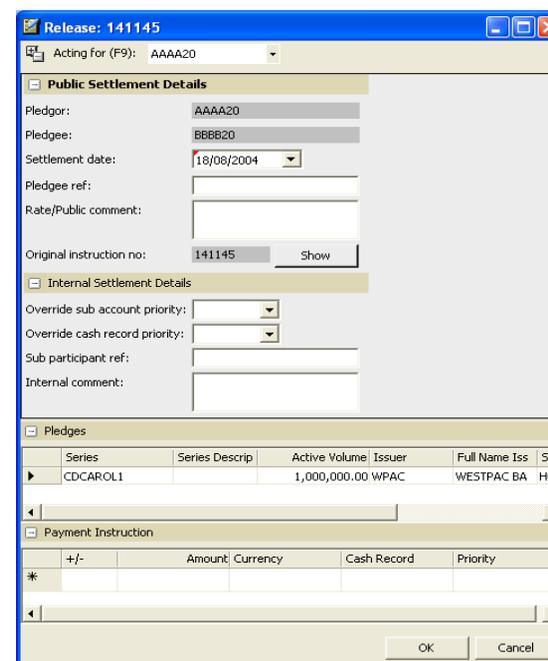
Release Pledge transactions must be initiated by the participant (Pledgor) who entered the original Pledge, with the securities not being released until the other participant (Pledgee) has confirmed the release pledge.

Navigation Steps

► Trades ► View Pledges

Process Steps

1. Follow navigation steps above to display the 'Pledges' screen.
2. A View dropdown box will be displayed with available search criteria of **Active**, **Pending** and **Historical**.
3. In the **Active** View select **Release** from the **right click** menu. The system will display the **Release Pledge** screen.
4. Enter the release details and click **OK**.
5. If the Pledgor requires authorisation, this must be completed before the Pledgee will be able to accept the transaction.
6. **To Authorise** – Select Trades ► View Pledges and select **Pending** from the View dropdown box.
7. Select the Pledge from list, right click and select **Authorise**.
8. Check the details and click **OK** to authorise.
9. Authorisation must be carried out by a user other than the user who entered the transaction.



Release: 141145

Acting for (F9): AAAA20

Public Settlement Details

Pledgor: AAAA20
 Pledgee: BBBB20
 Settlement date: 18/08/2004
 Pledgee ref:
 Rate/Public comment:

Original instruction no: 141145 Show

Internal Settlement Details

Override sub account priority:
 Override cash record priority:
 Sub participant ref:
 Internal comment:

Pledges

Series	Series Descrip	Active Volume	Issuer	Full Name Iss	Sub
► CDCAROL1		1,000,000.00	WPAC	WESTPAC BA	HOL

Payment Instruction

+/-	Amount	Currency	Cash Record	Priority
*				

OK Cancel

Austraclear System Participant User Guide

Pledges - aaaa2006

View: Pending Series: ISIN: Pledgor/Pledgee:

Settlement Da	Series	Series Descrip	ISIN	Volume	Iss
22/09/2004	ECD2AM0901	ELECTRONIC	AU3ECD00017	-1,000,000.00	AA
22/09/2004	EPN759056	UPLIFT PROH	AU3PN759056	1,000,000.00	TA

Properties

- Authorize
- Cancel
- Recall
- Details SI
- Accept/Reject
- Select All
- Copy
- Sort By...

Function

Accept/Reject a Released Pledge (Pledgee)

Navigation Steps

► Trades ► View Pledges

Process Steps

1. Follow navigation steps above to display the 'Pledges' screen.
2. A View dropdown box will be displayed with available search criteria of **Active**, **Pending** and **Historical**.
3. In the **Pending** View select **Accept/Reject** from the **right click** menu. The system will display the **Release Pledge** screen.
4. Select **Accept** to accept the release pledge transaction or **Reject** to reject the release pledge.
5. If the Pledgor requires authorisation, this must be completed before the Pledgee will be able to accept the transaction.



Accept/Reject: 179260

Acting for (F9): AAAA20

Public Settlement Details Override sub account priority:
Override cash record priority:
Sub participant ref:

Pledgor: BBBB20
Pledgee: AAAA20

Pledges

	+/-	Series	Volume
►	-	EPN759056	1,000,000.00

Payment Instruction

	+/-	Amount	Currency	Cash Record	Priority
--	-----	--------	----------	-------------	----------

Function

Substitute a Pledge/Authorise Substitute

Information

The **Substitute Pledge** screen enables participants to substitute securities used for a secured loan for alternate securities, without repaying the loan.

Substitute pledges may only be entered as Free of Payment.

Substitute Pledge transactions must be initiated by the participant who entered the original Pledge, with the securities not being substituted until the other participant has confirmed the substitute pledge

Navigation Steps

► Trades ► View Pledges

Process Steps

1. Follow navigation steps above to display the 'Pledges' screen.
2. A View dropdown box will be displayed with available search criteria of **Active**, **Pending** and **Historical**.
3. In the **Active** View select **Substitute** from the **right click** menu. The system will display the **Substitute Pledge** screen.
4. Enter the substitute details by typing over the original series in the series field and then click **OK**.
5. If the Pledgor requires authorisation, this must be completed before the Pledgee will be able to accept the transaction.
6. **To Authorise** – Select Trades ► View Pledges and select **Pending** from the View dropdown box.
7. Select the Pledge from list, right click and select **Authorise**.
8. Check the details and click **OK** to authorise.
9. Authorisation must be carried out by a user other than the user who entered the transaction.

Function

Accept/Reject a Substitute Pledge

Navigation Steps

► Trades ► View Pledges

Process Steps

1. Follow navigation steps above to display the 'Pledges' screen.
2. A View dropdown box will be displayed with available search criteria of **Active**, **Pending** and **Historical**.
3. In the **Pending** View select **Accept/Reject** from the **right click** menu. The system will display the **Substitute Pledge** screen.
4. Select **Accept** to accept the substitute pledge transaction or **Reject** to reject the substitute pledge.

Austraclear System Participant User Guide

Substitute: 141145

Acting for (F9): AAAA20

Public Settlement Details

Pledgor: AAAA20

Pledgee: BBBB20

Settlement date: 18/08/2004

Pledgee ref:

Rate/Public comment:

Original instruction no: 141145

Internal Settlement Details

Override sub account priority:

Sub participant ref:

Internal comment:

Pledges

	+/-	Series	Series Description	Volume	Issuer
▶	-	CDCAROL1		1,000,000.00	WPAC
*					

OK Cancel

Glossary – Pledges

Field Names	Description
Public Settlement Details	
Pledgor	The borrower.
Pledgee	The lender.
Settlement Date	The date and time the settlement is carried out.
Pledgee Reference	xxx.
Rate/Public Comments	Informative free-text description of the pledge.
Internal Settlement Details	
Override Sub Account Priority	Overrides the priority the instruction of the delivery of securities has over other instructions. One of the following: Priority, Active or Deferred.
Override Cash Record Priority	Overrides the priority the instruction of the delivery of payments has over other instructions. One of the following: Priority, Active or Deferred.
Sub Participant Reference	Optional reference to other internal systems. Set by the sub participant.
Internal Comments	Free-text field.
Pledges	
+/-	Specify that the involved sub account should be debited (-).
Series	Security pledged as collateral.
Series Description	Short description of the series.
Volume	The size of the delivery. It cannot be negative.
Full Name Issuer	The name of the issuer of the series.
Sub Account	Sub Account where securities are encumbered.
Priority	The priority of the collateral.
Payment Instruction	
+/-	Specify whether the involved cash record should be debited (-) or credited (+).
Amount	The size of the payment..
Currency	Identifies the currency that is valid.
Cash Record	The cash record to be debited or credited.
Priority	The priority of the payment instruction

18. Transfer a Holding

Definition

The ability to transfer a holding.

Function

Transfer a DSS/FIS Holding

Information

Participants may transfer holdings to either another of their sub participants or to another existing sub account.

Navigation Steps

► Holdings ► View Holdings

Process Steps

1. Follow navigation steps above to display the 'Holdings' screen.
2. Specify search criteria as required and click **Search**. Holdings will be displayed according to the search criteria.
3. Select the Holding to be transferred, **right click** and select **Transfer Holding**. The system will display the **Transfer Holding** screen.
4. Enter transfer details and click **OK**.

Function

Authorise Transfer of a DSS/FIS Holding

Information

A User cannot authorise a trade that has been entered by that same user. An alternate User must authorise those trades.

Navigation Steps

► Settlements ► View Settlements ► Settlement Instructions

Process Steps

1. Follow navigation steps above to display the 'Settlement Instructions' screen.
2. Specify search criteria as required and click **Search** to view the settlement instructions of all FIS or DSS transfers settling today.
3. Select the Holding to be transferred, **right click** and select **Authorise**.
4. Check details and click **OK**.

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Transfer Holding [X]

Sub participant: AAAA20

Sub account: HOUSE

Series: NT2712

Series description: NTTY INSC STOCK TRSY G'TEE

Available volume: 0

To sub participant: AAAA20

To sub account: ISSUER

Volume: 1,000,000

Sub participant ref:

Internal comment:

OK Cancel

19. Corporate Actions (For Issuers)

Definition

The ability to view, instruct and monitor Corporate Actions relating to DSS and FIS Securities.

Function

View and confirm DSS Maturity/FIS Coupon, Redemption and Maturity Corporate Actions

Information

Corporate Actions for Discount Securities consist of Maturity payments only. Corporate Actions for Fixed Income Securities consist of Coupon, Redemption and Maturity payments.

Maturity and Coupon corporate actions are generated automatically by the system in the overnight recurring tasks, while Redemption corporate actions are generated manually by SFE Austraclear after entry of the partial redemption values and interest and principal PPH.

The ability to **View Holder List** on Corporate Actions is restricted to Issuer Representatives only.

Discount Security Instruments and Fixed Income Security Series that have matured will be displayed in the **View Series** screen until such time as they are deleted from the system by the CSD Administrator.

Corporate Actions can be viewed and confirmed (instructed) via **all** of the following screens:

❖ **Series >> View Corporate Actions**

All summary Corporate Actions are displayed in this screen once they have been created, 5 business days prior to Booksclose (record date)

❖ **Settlement >> View Settlements >> Corporate Action Settlement Instructions**

All Corporate Action Settlement Instructions are displayed in this screen once they have been created (after Booksclose (record date). This will consist of one *gross* Corporate Action Settlement Instruction for each series, representing the total payment amount for that series and a number of underlying Corporate Action Settlement Instructions, representing the *individual* coupon, redemption and maturity payment amounts to each Holder.

❖ **Administration >> Monitor >> Corporate Action Execution**

The **Monitor Corporate Action Execution** screen is available to Issuer Representatives only. This screen provides a summary of all Corporate Actions for the current business day for that Issuer and shows the current settlement state for each Corporate Action.

Navigation Steps

► Series ► View Corporate Actions

Process Steps

1. Follow navigation steps above to display the 'Corporate Action' screen.
2. Specify search criteria as required and click **Search** to display current Corporate Actions. The Corporate Actions displayed for DSS will be for Maturities and for FIS will be for Coupon Payments, Redemptions and Maturities.
3. To view the Holder List, **right click** and select **View Holder List**.
4. To view the details of an individual Corporate Action, **right click** and select **Properties**.
5. To confirm (instruct) **right click** and select view **Corporate Action Settlement Instructions**
6. Refer to [Glossary](#) for further details on fields.

Information

The View Corporate Actions screen will display planned Corporate Actions **for all Issuer Representatives**. To view only the Corporate

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Actions where you are the Issuer Representative, enter your Issuer Representative code in the relevant search criteria field.

The system will prevent you from viewing the Holder Lists and Corporate Action Settlement Instructions of other Corporate Actions. The Holder Lists will be available for viewing after Booksclose (record date).

Corporate Action Settlement Instructions will be available to confirm (instruct) after Booksclose (record date) ie on the settlement date.

All “Active” Corporate Actions automatically change to a state of “Inactive” on the settlement date. Therefore, to view your Corporate Actions via this screen on the settlement date, select “Inactive” in the “State” search criteria field before you click search.

Corporate Acti	Complete	List Complete	State	Description	Underlying Ser	Event	Issuer	Issuer Repres	Record Date	Mandatory
ABN10820042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ABN108	ABN108	CPN-ABN108	ABN1	ABNA21	30/07/2004	<input checked="" type="checkbox"/>
ABN11020042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ABN110	ABN110	CPN-ABN110	ABN1	ABNA21	30/07/2004	<input checked="" type="checkbox"/>
ACT00120041	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ACT001	ACT001	CPN-ACT001	ACTT	CORS20	12/07/2004	<input checked="" type="checkbox"/>
ADL00620042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL006	ADL006	CPN-ADL006	ADEL	ADEL50	28/07/2004	<input checked="" type="checkbox"/>
ADL00720042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL007	ADL007	CPN-ADL007	ADEL	ADEL50	23/07/2004	<input checked="" type="checkbox"/>
ADL01220042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL012	ADL012	CPN-ADL012	ADEL	ADEL50	28/07/2004	<input checked="" type="checkbox"/>
ADL01520042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL015	ADL015	CPN-ADL015	ADEL	ADEL50	23/07/2004	<input checked="" type="checkbox"/>
ADL01720042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL017	ADL017	CPN-ADL017	ADEL	ADEL50	26/07/2004	<input checked="" type="checkbox"/>
ADL01820042	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ADL018	ADL018	CPN-ADL018	ADEL	ADEL50	23/07/2004	<input checked="" type="checkbox"/>
AE200120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AE2001	AE2001	CPN-AE2001	ARM4	ARM420	6/07/2004	<input checked="" type="checkbox"/>
AIM10220041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AIM102	AIM102	CPN-AIM102	AIM1	AIM120	23/06/2004	<input checked="" type="checkbox"/>
AIM10220042	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AIM102	AIM102	CPN-AIM102	AIM1	AIM120	22/07/2004	<input checked="" type="checkbox"/>
AIMS0120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AIMS01	AIMS01	CPN-AIMS01	AIMS	AIMS20	17/06/2004	<input checked="" type="checkbox"/>
AIMS0120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AIMS01	AIMS01	CPN-AIMS01	AIMS	AIMS20	15/07/2004	<input checked="" type="checkbox"/>
AL200220041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2002	AL2002	CPN-AL2002	APOL	APOL20	11/06/2004	<input checked="" type="checkbox"/>
AL200220041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2002	AL2002	CPN-AL2002	APOL	APOL20	14/07/2004	<input checked="" type="checkbox"/>
AL200320041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2003	AL2003	CPN-AL2003	APO2	APO220	23/06/2004	<input checked="" type="checkbox"/>
AL200320042	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2003	AL2003	CPN-AL2003	APO2	APO220	22/07/2004	<input checked="" type="checkbox"/>
AL200420041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2004	AL2004	CPN-AL2004	APO2	APO220	23/06/2004	<input checked="" type="checkbox"/>
AL200420042	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2004	AL2004	CPN-AL2004	APO2	APO220	22/07/2004	<input checked="" type="checkbox"/>
AL200620041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2006	AL2006	CPN-AL2006	APO3	APO320	2/07/2004	<input checked="" type="checkbox"/>
AL200720041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2007	AL2007	CPN-AL2007	APO3	APO320	2/07/2004	<input checked="" type="checkbox"/>
AL201020041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2010	AL2010	CPN-AL2010	APO5	APO520	23/06/2004	<input checked="" type="checkbox"/>
AL201020042	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AL2010	AL2010	CPN-AL2010	APO5	APO520	23/07/2004	<input checked="" type="checkbox"/>
ARM00120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ARM001	ARM001	CPN-ARM001	ARM3	ARM320	6/07/2004	<input checked="" type="checkbox"/>
AMST0120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AMST01	AMST01	CPN-AMST01	AMST	SALS20	30/06/2004	<input checked="" type="checkbox"/>
AMST0120042	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- AMST01	AMST01	CPN-AMST01	AMST	SALS20	30/07/2004	<input checked="" type="checkbox"/>
ARM10120041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ARM101	ARM101	CPN-ARM101	ARM1	ARM120	6/07/2004	<input checked="" type="checkbox"/>
ARM10220041	<input type="checkbox"/>	<input type="checkbox"/>	Active	CPN- ARM102	ARM102	CPN-ARM102	ARM1	ARM120	6/07/2004	<input checked="" type="checkbox"/>

Navigation Steps

► Settlements ► View Settlements ► Corporate Action Settlement Instructions

Process Steps

1. Follow navigation steps above to display the ‘Corporate Action Settlement Instructions’ screen.
2. Specify search criteria as required and click **Search** to display current Corporate Action Settlement Instructions.
3. To confirm a Corporate Action, **right click** and select **Instruct Underlying Obligation**.
4. To view the details of an individual Corporate Action, **right click** and select **Properties**.

Information

The system will create one *gross* Corporate Action Settlement Instruction per series for Issuer Representatives to confirm (instruct).

To view only the Corporate Action Settlement Instructions waiting to be confirmed on the settlement day, select “Corporate Action” in the **Operation Type** search criteria field.

The system will also create underlying Corporate Action Settlement Instructions for the *individual* Maturity, Coupon and Redemption payments to each Holder.

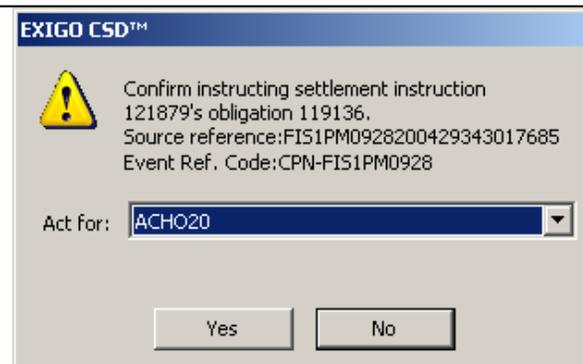
For each Coupon Corporate Action, the system will display two settlement instructions. The first instruction will display a credit (+) payment amount to the Holder and the second instruction will display a debit (-) payment amount to the Issuer Representative. For each Maturity Corporate Action, the system will display four settlement instructions. The first set of instructions relate to the removal of the securities from the Holders portfolio while the second set of instructions display a credit (+) payment amount to the Holder and a debit (-) payment amount to the Issuer Representative.

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To view the underlying payment instructions to each Holder, select “Maturity”, “Coupon” or “Redemption” in the **Operation Type** search criteria field.

On confirmation, the state of the *gross* Corporate Action Instruction will change to Completed and the state of the *individual* underlying instructions will change to Settled.

All Coupon, Maturity and Redemption proceeds are payable on an Irrevocable (I) settlement basis only.



Corporate Action Settlement Instructions - ACH02021

Corporate action: Underlying series: Underlying ISIN: Issuer: Issuer representative: Operation type: Settlement date: Sub participant:

Event ref. code: CPN-AMPBUS Settlement state: Obligation instructed:

Corporate Act	Underlying Ser	Event Ref. Code	Operation Type	Settl. Instr. Nc	Settlement Date	Obligation Inst	State	Paym. Amount	Sub Participant
		CPN-AMPBUS	Corporate Action	189441	7/07/05	<input checked="" type="checkbox"/>	Completed	-758,129.73	AMPB20
			Coupon	189442	7/07/05	<input checked="" type="checkbox"/>	Settled	303,251.89	BQLQ40
			Coupon	189443	7/07/05	<input checked="" type="checkbox"/>	Settled	303,251.89	AMPB20
			Coupon	189444	7/07/05	<input checked="" type="checkbox"/>	Settled	300,577.00	IMDS25
			Coupon	189445	7/07/05	<input checked="" type="checkbox"/>	Settled	-333,577.08	AMPB20
			Coupon	189446	7/07/05	<input checked="" type="checkbox"/>	Settled	121,300.76	WCNL21
			Coupon	189447	7/07/05	<input checked="" type="checkbox"/>	Settled	-121,300.76	AMPB20

7 Items Found

Navigation Steps

► Administration ► Monitor ► Corporate Action Execution

Process Steps

1. Follow navigation steps above to display the ‘Monitor Corporate Action Execution’ screen.
2. Specify search criteria as required and click **Search** to display execution states.
3. Issuer Representatives may **Instruct (Confirm)** their Corporate Action payments from this screen via a **right click** action to view

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the **Corporate Action Settlement Instructions**. This will take you to the 'Corporate Action Settlement Instructions' screen where you can then follow the process steps opposite.

Information

The **Monitor Corporate Action Execution** screen is available to Issuer Representatives only.

This screen provides a summary of all Corporate Actions for the current business day for that Issuer Representative and shows the current settlement state for each Corporate Action.

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The following table defines the settlement states displayed in this screen:

Planned	5	Equal to Automatic Days. The number of days prior to Bookclose (record date) the system creates the summary corporate action
Holder List Created		Holder List is created for the corporate action on record date
Settlement Instruction Created		Settlement Instructions are created after record date
Preparing for Settlement		Settlement Instructions are waiting to be confirmed (instructed) on the settlement day
Currently Executing		Settlement Instructions have been confirmed (instructed) but are waiting for RTGS processing
Successfully Executed		Settlement Instructions have successfully settled
Failed		Settlement Instructions have failed to settle or were not confirmed (instructed)

Definition

The ability to view, download and print reports for Corporate Actions relating to DSS and FIS Securities.

Function

View, download and print reports for DSS Maturity/FIS Coupon, Redemption and Maturity Corporate Actions

Information

The following reports will be available at the start of each business day as a result of overnight processing: **for Issuers of Discount Securities:**

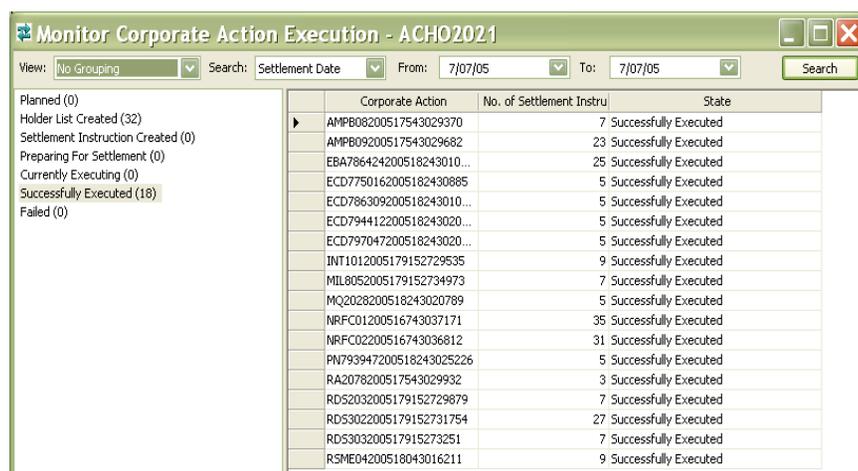
- Place Payable Maturity Report**
- Issuer Representative's Holding Report**
- Issuer Representative's Turnover Report**
- Issuer Representative's DSS Maturities Payments Report**

The **Place Payable Maturity Report** displays details on the Maturity date of all maturing immobilised DSS securities payable on the day. The format of this report is PDF only.

The **Issuer Representative's Holding Report** lists all sub participants who hold a particular Issuers securities and how much of that security they hold. The format of this report is PDF only.

The **Issuer Representative's Turnover Report** lists all completed trades involving a particular Issuer's securities. The format of this report is PDF only.

The **Issuer Representative's DSS Maturities Payments Report** details all DSS securities which are due to mature on the current business day and who the beneficial owner of those securities are, including the maturity amount that will be paid. The format of this report is PDF and CSV.



The screenshot shows the 'Monitor Corporate Action Execution - ACH02021' window. It features a search bar with 'Settlement Date' selected, and filters for 'From: 7/07/05' and 'To: 7/07/05'. A summary table on the left shows counts for various states: Planned (0), Holder List Created (32), Settlement Instruction Created (0), Preparing For Settlement (0), Currently Executing (0), Successfully Executed (18), and Failed (0). The main table lists Corporate Action details including ID, No. of Settlement Instru, and State.

Corporate Action	No. of Settlement Instru	State
AMPB08200517543029370	7	Successfully Executed
AMPB09200517543029682	23	Successfully Executed
EBA786424200518243010...	25	Successfully Executed
ECD7750162005182430885	5	Successfully Executed
ECD786309200518243010...	5	Successfully Executed
ECD794412200518243020...	5	Successfully Executed
ECD797047200518243020...	5	Successfully Executed
INT1012005179152729535	9	Successfully Executed
MIL8052005179152734973	7	Successfully Executed
MQ2028200518243020789	5	Successfully Executed
NRFC01200516743037171	35	Successfully Executed
NRFC02200516743036812	31	Successfully Executed
PN793947200518243025226	5	Successfully Executed
RA2078200517543029932	3	Successfully Executed
RDS2032005179152729879	7	Successfully Executed
RDS3022005179152731754	27	Successfully Executed
RDS303200517915273251	7	Successfully Executed
RSME04200518043016211	9	Successfully Executed

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The following reports will be available at the start of each business day as a result of overnight processing **for Issuers of Fixed Income Securities:**

- Issuer Representative's Holding Report**
- Issuer Representative's Turnover Report**
- Issuer Representative's Record Date Report**
- Issuer Representative's 1st Run FIS Payments Report**
- Issuer Representatives' 2nd Run FIS Payments Report**

The **Issuer Representative's Holding Report** lists all sub participants who hold a particular Issuer's securities and how much of that security they hold. The format of this report is PDF only.

The **Issuer Representative's Turnover Report** lists all completed trades involving a particular Issuer's securities. The format of this report is PDF only.

The **Issuer Representative's Record Date Report** lists all participants who hold a particular Issuer's securities at record date and how much income is due. The format of this report is PDF only.

The **Issuer 1st Run FIS Payments Report** details for Issuer representatives who they will be paying coupon and maturity payments to for the current business day. The format of this report is PDF and CSV.

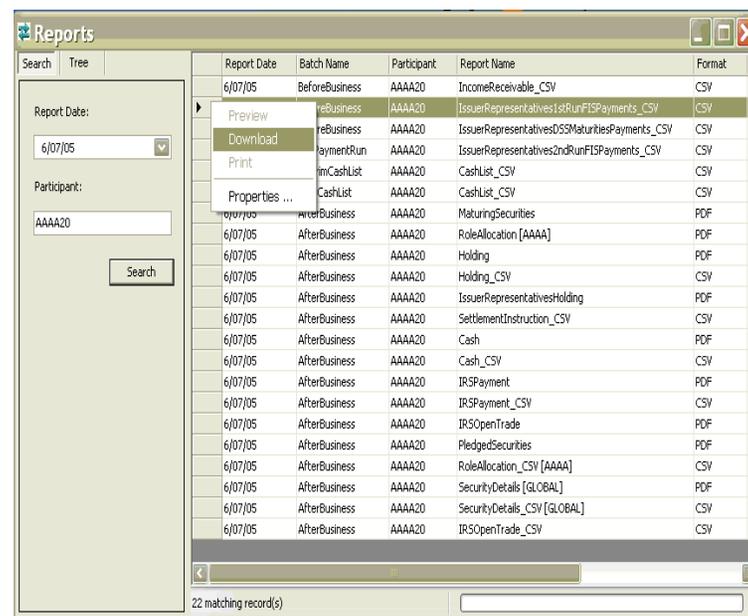
The **Issuer Representative's 2nd Run FIS Payments Report** details for Issuer Representatives who they will be paying coupon, maturity and redemption payments to for the current business day. This report will be available after 2:00pm daily. The format of this report is PDF and CSV.

Navigation Steps

► View ► Reports ► Explore

Process Steps

1. Follow navigation steps above to display the 'Reports' screen.
2. Specify search criteria as required and click **Search** to display reports available for the current business day.
3. Select a report and **right click** to **Download**, then right click to **Preview** and/or **Print**



128F Exempt (for Fixed Income Securities only)

Definition

The 128F exempt attribute provides Issuers with the functionality to certify that interest paid on fixed income securities that are held in Austraclear is 128F exempt from interest withholding tax under section 128F of the Income Tax Assessment Act. The attribute is mandatory and can be set to Yes, No or Unknown. The default will be set to 'Unknown' for all fixed income securities and can be amended by sending a request to ASX Corporate Actions and Depository at CAD@asx.com.au

Austraclear Reports affected by 128F

The following Austraclear reports have been enhanced to include an additional column titled '128F Exempt' which includes the series 128F exempt information: Yes, No or Unknown. Series without any 128F exempt information will contain a 'hyphen' in the reports.

The new column will be added as the last column in the following reports:

- Holding Report (PDF and CSV)
- Collateral Holding Report (PDF and CSV)
- Issuer Representatives' Collateral Holding Report
- Issuer Representatives' Holding Report
- Issuer Representatives' 1st Run FIS Payments Report (PDF and CSV)
- Issuer Representatives' 2nd Run FIS Payments Report (PDF and CSV)
- Issuer Representatives Record Date Report
- Income Receivable Report (PDF and CSV)
- Securities Detail Report (PDF and CSV)

The new column is placed before the collateral indicator in the following reports to ensure the first 13 columns are the same in both versions of this report.

- Issuer Representatives' 1st Run FIS Payments Collateral Report (CSV)
- Issuer Representatives' 2nd Run FIS Payments Collateral Report (CSV)
- Income Receivable Collateral Report (CSV)

Changes in Series Properties

The new '128F Exempt' attribute has been added after Series sub class in the Identifiers & Classifications group.

The '128F Exempt' attribute can be set to Yes, No or Unknown. If the '128F Exempt' attribute is not set on the Series, the attribute value will be blank.

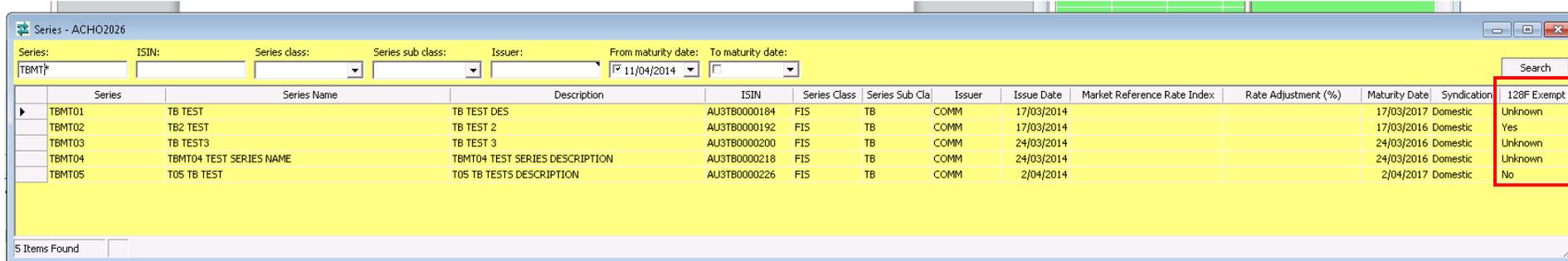
Changes in View Series, View Holdings and View Corporate Action Settlement Instructions

A new column has been added to the View Series, View Holdings and View Corporate Action Settlement Instructions dialogue window. The new column will be named '128F Exempt' and include the 128F information set on the Series.

The 128F value will be blank if the '128F Exempt' attribute is not set on the Series.

The column '128F Exempt' will be added as the last displayed attribute in the grid.

Note that the '128F Exempt' value will not be visible in Properties for a Settlement Instruction.



Series	Series Name	Description	ISIN	Series Class	Series Sub Cla	Issuer	Issue Date	Market Reference Rate Index	Rate Adjustment (%)	Maturity Date	Syndication	128F Exempt
TBMT01	TB TEST	TB TEST DES	AU3TB0000184	F15	TB	COMM	17/03/2014			17/03/2017 Domestic		Unknown
TBMT02	TB2 TEST	TB TEST 2	AU3TB0000192	F15	TB	COMM	17/03/2014			17/03/2016 Domestic		Yes
TBMT03	TB TEST3	TB TEST 3	AU3TB0000200	F15	TB	COMM	24/03/2014			24/03/2016 Domestic		Unknown
TBMT04	TBMT04 TEST SERIES NAME	TBMT04 TEST SERIES DESCRIPTION	AU3TB0000218	F15	TB	COMM	24/03/2014			24/03/2016 Domestic		Unknown
TBMT05	T05 TB TEST	T05 TB TESTS DESCRIPTION	AU3TB0000226	F15	TB	COMM	2/04/2014			2/04/2017 Domestic		No

Changes in View Corporate Action

A new column has been added to the View Corporate Action dialogue. The new column been named '128F Exempt' and include the 128F information set on the Corporate Action (Series).

The 128F Exempt value will be blank if the '128F Exempt' attribute is not set on the Series.

The column '128F Exempt' has been added as the last displayed attribute in the grid.

Changes in Corporate Action Properties

A new attribute is added to the Corporate Action Properties dialogue.

The new attribute has been named '128F Exempt' and include the 128F Exempt information set on the Series specified in the Corporate Action.

The 128F Exempt value will be blank if the '128F Exempt' attribute is not set on the Series.

The Series 128F Exempt information is displayed as read only.

The new attribute has been added between the fields Issuer Representative and Complete.

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Corporate Action: TBMT052014944016806

General

128F exempt: **No**

Corporate action: TBMT052014944016806 Complete: Yes
 Description: CPN- TBMT05 2014-04-04 Request confirmation: Yes
 Event: CPN-TBMT05 Mandatory: Yes
 Underlying series: TBMT05 Record date: 4/04/2014
 Issuer: COMM Announcement date:
 Issuer representative: ACFMIM Ex-date:

Nominations close date:
 Business day convention: Next
 Additional comment: gfsdas
 State: Inactive

System message:

Benefits

Benefit	Operation Type	Settlement Date	Amount	Yield (%)
I	Coupon	4/04/2014		0.0277777800
R	Redemption	4/04/2014		14.5000000000

Alternatives

Id	Default	Benefits
1	<input checked="" type="checkbox"/>	I,R

Changes in View Corporate Action Settlement Instructions

A new column has been added to the View Corporate Action Settlement Instruction dialogue. The new column will be named '128F Exempt' and include the 128F information set on the Corporate Action object (Series).

The 128F Exempt value will be blank if the '128F Exempt' attribute is not set on the Series.

The column '128F Exempt' will be added as the last displayed attribute in the grid.

Note that the '128F Exempt' value will not be visible in Properties for a Settlement Instruction.

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Corporate Actions - ACHO2026

Corporate action: Underlying series: Issuer: Issuer representative: From record date: To record date: From settlement date: To settlement date:

Complete: Event: Mandatory: State

Yes No Active Inactive Deleted

Corporate Action	Complete	List Complete	State	Description	Underlying Series	Event	Issuer	Issuer Repres	Record Date	Mandatory	128F Exempt
TB0119201484402283	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0119 2014-04-15	TB0119	CPN-TB0119	COMM	AOFMIM	8/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01262014844022176	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0126 2014-04-15	TB0126	CPN-TB0126	COMM	AOFMIM	8/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01312014904024647	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0131 2014-04-22	TB0131	CPN-TB0131	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB0133201490402753	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0133 2014-04-22	TB0133	CPN-TB0133	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01342014904024944	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0134 2014-04-22	TB0134	CPN-TB0134	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Yes
TB01362014904025819	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0136 2014-04-22	TB0136	CPN-TB0136	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01372014904025147	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0137 2014-04-22	TB0137	CPN-TB0137	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01382014904015553	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0138 2014-04-22	TB0138	CPN-TB0138	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01392014904027444	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0139 2014-04-22	TB0139	CPN-TB0139	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB0140201490401322	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0140 2014-04-22	TB0140	CPN-TB0140	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TB01412014904017256	<input checked="" type="checkbox"/>	<input type="checkbox"/>	Active	CPN- TB0141 2014-04-22	TB0141	CPN-TB0141	COMM	AOFMIM	14/04/2014	<input checked="" type="checkbox"/>	Unknown
TBMT052014944016806	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Inactive	CPN- TBMT05 2014-04-04	TBMT05	CPN-TBMT05	COMM	AOFMIM	4/04/2014	<input checked="" type="checkbox"/>	No
TBMT062014944016931	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Inactive	CPN- TBMT06 2014-04-04	TBMT06	CPN-TBMT06	COMM	AOFMIM	4/04/2014	<input checked="" type="checkbox"/>	No
TBMT062014944016947	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Inactive	MAT- TBMT06 2014-04-04	TBMT06	MAT-TBMT06	COMM	AOFMIM	4/04/2014	<input checked="" type="checkbox"/>	No
TBMTT1201494401710	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Inactive	MAT- TBMTT1 2014-04-04	TBMTT1	MAT-TBMTT1	COMM	AOFMIM	4/04/2014	<input checked="" type="checkbox"/>	Unknown
TBMTT1201494401725	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Inactive	CPN- TBMTT1 2014-04-04	TBMTT1	CPN-TBMTT1	COMM	AOFMIM	4/04/2014	<input checked="" type="checkbox"/>	Unknown

16 Items Found

SWIFT Message Changes

The following SWIFT messages have been updated to include the Series 128F Exempt information. The SWIFT message format is published in the ASX SWIFT Message Protocol document located at the following link:

https://www.asxonline.com/intradoc/cgi/groups/participant_services/documents/participantapplicationkitsfe/asx_038014.pdf

SWIFT MT535 Message - Statement of Holding

SWIFT MT599 Message - Securities Detail Message

SWIFT MT564 Message - Corporate Action Notification

20. Corporate Actions (For Holders)

Definition

The ability to view Corporate Actions relating to DSS and FIS Securities.

Function

View DSS Maturity/FIS Coupon, Redemption and Maturity Corporate Actions

Information

Corporate Actions for Discount Securities consist of Maturity payments only. Corporate Actions for Fixed Income Securities consist of Coupon, Redemption and Maturity payments.

Maturity and Coupon corporate actions are generated automatically by the system in the overnight recurring tasks, while Redemption corporate actions are generated manually by SFE Austraclear after entry of the partial redemption values and interest and principal PPH.

Discount Security Instruments and Fixed Income Security Series that have matured will be displayed in the **View Series** screen until such time as they are deleted from the system by the CSD Administrator.

Corporate Actions can be viewed via the following screen:

❖ **Settlement >> View Settlements >> Corporate Action Settlement Instructions**

All Corporate Action Settlement Instructions are displayed in this screen once they have been created (after Booksclose (record date). This will consist of one *gross* Corporate Action Settlement Instruction for each series, representing the total payment amount for that series and a number of underlying Corporate Action Settlement Instructions, representing the *individual* coupon, redemption and maturity payment amounts to each Holder.

Navigation Steps

► Settlements ► View Settlements ► Corporate Action Settlement Instructions

Process Steps

1. Follow navigation steps above to display the 'Corporate Action Settlement Instructions' screen.
2. Specify search criteria as required and click **Search** to display current Corporate Action Settlement Instructions.
3. To view the details of an individual Corporate Action, **right click** and select **Properties**.

Information

The system will create one *gross* Corporate Action Settlement Instruction per series for Issuer Representatives to confirm and underlying Corporate Action Settlement Instructions for the *individual* Maturity, Coupon and Redemption payments to each Holder.

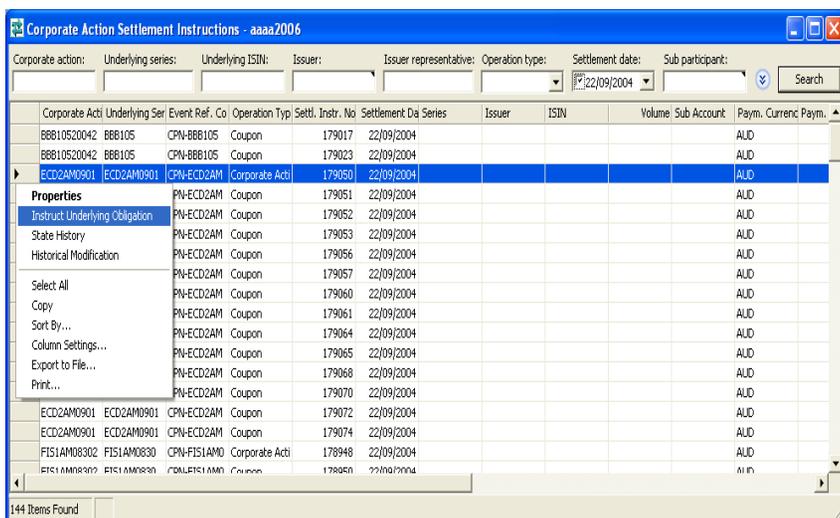
To view only the Corporate Action Settlement Instructions for underlying payments to you as the holder, select "Maturity", "Coupon" or "Redemption" in the **Operation Type** search criteria field.

For each Coupon Corporate Action, the system will display one settlement instruction which consists of a credit (+) payment amount to the Holder for the proceeds of the coupon payment.
For each Maturity Corporate Action, the system will display two settlement instructions. The first instruction relates to the removal of the securities from the Holders portfolio while the second instruction displays a credit (+) payment amount to the Holder for the proceeds of the maturity.

Maturity, Coupon and Redemption Corporate Action Settlement Instructions are created with a state of Matched. On confirmation, the state of the *individual* underlying instructions will change to Settled.

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All Coupon, Maturity and Redemption proceeds are payable on an Irrevocable (I) settlement basis only.



Corporate Act	Underlying Ser	Event Ref. Co	Operation Typ	Settl. Instr. No	Settlement Dt	Series	Issuer	ISIN	Volume	Sub Account	Paym. Currenc	Paym.
BBB10520042	BBB105	CPN-BBB105	Coupon	179017	22/09/2004						AUD	
BBB10520042	BBB105	CPN-BBB105	Coupon	179023	22/09/2004						AUD	
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Corporate Acti	179050	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179051	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179052	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179053	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179056	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179057	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179060	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179061	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179064	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179065	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179068	22/09/2004						AUD	
		PN-ECD2AM	Coupon	179070	22/09/2004						AUD	
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon	179072	22/09/2004						AUD	
ECD2AM0901	ECD2AM0901	CPN-ECD2AM	Coupon	179074	22/09/2004						AUD	
FIS1AM08302	FIS1AM0830	CPN-FIS1AM	Corporate Acti	178948	22/09/2004						AUD	
FIS1AM08302	FIS1AM0830	CPN-FIS1AM	Coupon	178950	22/09/2004						AUD	

Definition

The ability to view, download and print reports for Corporate Actions relating to DSS and FIS Securities.

Function

View, download and print reports for DSS Maturity/FIS Coupon, Redemption and Maturity Corporate Actions

Information

The following report will be available at the start of each business day as a result of overnight processing: **for Holders of Discount and Fixed Income Securities:**

Income Receivable Report

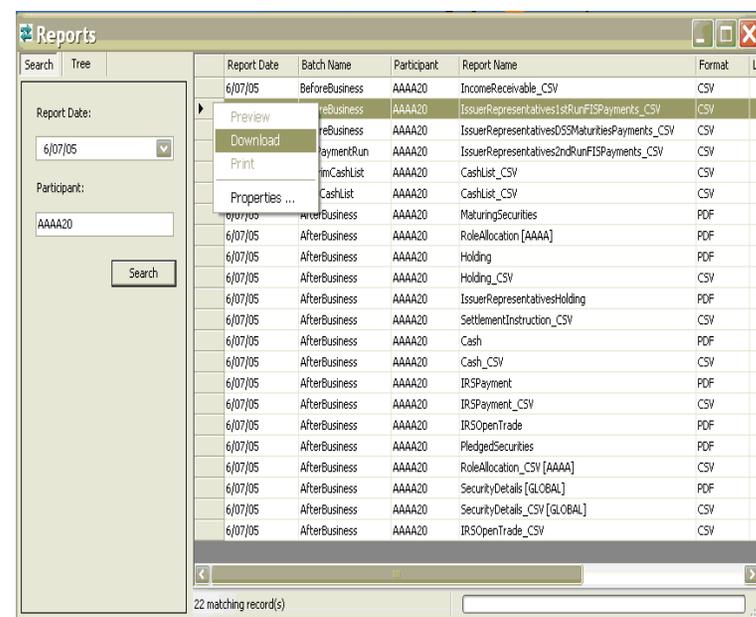
The **Income Receivable Report** displays income to be received on the current business day for coupon and maturity payments and any tax that will be withheld on coupon payments. The format of this report is PDF & CSV

Navigation Steps

► View ► Reports ► Explore

Process Steps

1. Follow navigation steps above to display the 'Reports' screen.
2. Specify search criteria as required and click **Search** to display reports available for the current business day.
3. Select a report and **right click** to **Download**, then right click to **Preview** and/or **Print**



Report Date	Batch Name	Participant	Report Name	Format	Lc
6/07/05	BeforeBusiness	AAAA20	IncomeReceivable_CSV	CSV	
	reBusiness	AAAA20	IssuerRepresentatives1stRunFISPayments_CSV	CSV	
	reBusiness	AAAA20	IssuerRepresentativesDSSMaturitiesPayments_CSV	CSV	
	aymentRun	AAAA20	IssuerRepresentatives2ndRunFISPayments_CSV	CSV	
	ImCashList	AAAA20	CashList_CSV	CSV	
	CashList	AAAA20	CashList_CSV	CSV	
6/07/05	AfterBusiness	AAAA20	MaturingSecurities	PDF	
6/07/05	AfterBusiness	AAAA20	RoleAllocation [AAAA]	PDF	
6/07/05	AfterBusiness	AAAA20	Holding	PDF	
6/07/05	AfterBusiness	AAAA20	Holding_CSV	CSV	
6/07/05	AfterBusiness	AAAA20	IssuerRepresentativesHolding	PDF	
6/07/05	AfterBusiness	AAAA20	SettlementInstruction_CSV	CSV	
6/07/05	AfterBusiness	AAAA20	Cash	PDF	
6/07/05	AfterBusiness	AAAA20	Cash_CSV	CSV	
6/07/05	AfterBusiness	AAAA20	IRSPayment	PDF	
6/07/05	AfterBusiness	AAAA20	IRSPayment_CSV	CSV	
6/07/05	AfterBusiness	AAAA20	IRSOpenTrade	PDF	
6/07/05	AfterBusiness	AAAA20	PledgedSecurities	PDF	
6/07/05	AfterBusiness	AAAA20	RoleAllocation_CSV [AAAA]	CSV	
6/07/05	AfterBusiness	AAAA20	SecurityDetails [GLOBAL]	PDF	
6/07/05	AfterBusiness	AAAA20	SecurityDetails_CSV [GLOBAL]	CSV	
6/07/05	AfterBusiness	AAAA20	IRSOpenTrade_CSV	CSV	

Glossary – Corporate Actions

Corporate Actions

Field Names	Description
Corporate Actions	Corporate action name.
Complete	Yes - Indicates that the corporate action setup is completed. No - Indicates that additional information is required before completion.
List Complete	Specifies if the corresponding holder list is completed.
State	State of the corporate action.
Underlying Series	The underlying series code which gives the holder rights to entitled benefits.
Description	Description of the underlying series.
Event	Short name of the corporate action event.
Issuer	Sub Participant code of the issuer.
Issuer Representative	Sub Participant code of the issuer representative or CSD itself.
Record Datetime	Date when the system should check which investors should be entitled to the benefits.
Mandatory	Indicates whether the corporate action is mandatory or optional. By default set to True (mandatory).

Corporate Action Holder List

Field Names	Description
Corporate Action	The unique code used to identify the Corporate Action.
Record Datetime	The date and time when the list was recorded.
List Completed	Is set to TRUE if no further entries are expected to the list.
Sub Participant	The sub participant to which the sub account belongs, i.e. the sub account controller.
Sub Account	The sub account to which the holding belongs.
Volume	The total volume of security held.
Alternative	If there are different alternatives, the choice is specified here.
Benefit	Defines which instructions are included and the execution date they should be settled.

Corporate Actions Settlement Instructions

Field Names	Description
Corporate Action	Corporate action name.
Event Ref Code	The corresponding corporate event.
Series	The series involved in the corresponding trade.

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Field Names	Description
Issuer	The sub participant that issued the series.
ISIN	The ISIN code of the series.
Settlement Instruction Number	Sequence number that uniquely identifies the instruction. Set by the system.
Settlement Date	The settlement instruction's settlement date.
Volume	The size of the delivery.
Sub Account	The sub account code.
Payment Amount	Specification of the payment amount.
Payment Currency	Specification of the currency.
Message Type	<p>Specifies properties that decide how the settlement is to be handled. One of the following:-</p> <ul style="list-style-type: none"> DVP - The security is delivered in exchange for the payment, in a final and irreversible manner. Note: This message type is also used for DaP, Delivery and Payment, by changing the sign for the amount to be paid. DVD - The security is delivered in exchange for another security, in a final and irreversible manner. FOP - A security is delivered without any kind of delivery in the opposite direction. PVP - An amount of money is transferred in exchange for another amount of money. PVN - An amount of money is transferred without any kind of delivery in the opposite direction. CANC - Request to cancel another instruction. REC - A recall instruction. NOM - The sub participant nominates the security that will be used for trading later. RNOM - Message type used when the sub participant wants to release a bill nomination. PLVPL - This is used to substitute a parcel of unpledged securities for a parcel of pledged securities. The substitution is initiated by the pledgee and completed once the counterparty confirms. PLVP - Funds are transferred from the pledgee's bank sub account to the pledgor's sub account after passing the cash limit test, and a hold is placed on the pledged securities. PLOP - No cash is transferred between the sub participant's cash records by the system but a hold is placed on the pledged securities. RLVP - Funds are transferred between the pledgee's and pledgor's cash records after passing the cash limit test, and the pledged securities are released. RLOP - No cash is transferred by the system, between the sub participants' cash records but a release is made in the pledged securities. CORP - The message is a result of a benefit instruction of a corporate action.

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Field Names	Description
	TRANS - One-sided transfer of a holding between a sub participant's sub accounts.
Operation Type	Specifies the type of operation that resulted in the settlement instruction being created. One of the following:- NORMAL - A normal settlement instruction. MATP - Maturity payment. CPON - Coupon. PAYM - Payment. CORP - Corporate Action. SFET - SFE Transaction, special cash payment for margin requirement. RBA REPO - First leg in create liquidity repo. REVERSE RBA REPO - Second, or reversed, leg in create liquidity repo.
Settlement Method	Specifies the settlement method to be used to settle the corresponding trade. One of the following:- RTGS Real Time Gross Settlement. Trades are settled individually and immediately. EoD Gross settlement at the end of day, when the system is in end-of-day mode. External Gross settlement of securities legs only, the cash is handled outside of the system. BISM1 Gross settlement, trade for trade at a given point in time. BISM2 Batchwise net settlement for cash legs but gross settlement for securities legs. BISM3 Batchwise net settlement. RTAIB Real time adjust issue balance, that is, the settlement is done immediately. BAIB Batch adjust issue balance, that is, the settlement is done at the specified time. DWNET Deposit/Withdraw net, used for netting settlement instructions in the deposit/withdrawal of securities functionality. Payment Netting Net settlement of cash.
Sub Participant	The sub participant involved in the leg of the deal to which the settlement instruction refers.
Cash Record	A code that together with the cash record owner uniquely define a cash record in the system.
Cash Record Owner	The owner of the cash record.
State	The state of the settlement instruction. One of: Unmatched The instruction has been created but not yet matched with the instruction of the other leg in the deal. Matched The instruction has been matched with the instruction of the other leg in the deal.

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Field Names	Description
Recall Requested	A recall has been requested for the instruction.
Pending Payment System Recall	The recall request has been passed on to the payment system.
Cancelled	The instruction has been cancelled successfully.
Cancel Pending	A sub participant has requested to cancel the settlement instruction.
Cancel Requested	The counterparty has requested to cancel the settlement instruction.
Cancel Completed	A cancel request has been completed.
Recall Complete	The recall request has been completed.
Recalled	A sub participant has recalled the instruction.
Recalled by Counterpart	The counterparty has recalled the settlement instruction.
Rejected	The instruction has been rejected by a user.
Completed	Final state for a settlement instruction involved in corporate action, where the settlement instruction is only used to lock in the issuers amount and will never settle.
Settled	The settlement has been carried out successfully.
Failed	The instruction failed to be settled.
Instructed	Specifies if the settlement instruction will be automatically executed (True) or if it has to be finally instructed by the sub participant as a separate action (False).
Counterpart	The sub participant that acts as a counterpart in the transaction.
Issuer Representative	The sub participant code of the issuer representative taken from the underlying series.

Monitor Corporate Action Execution

Field Names	Description
Corporate Action	The name of the corporate action.
No. of Settlement Instructions	The number of settlement instructions for the corporate action.
State	The state of the corporate action. One of:- <ul style="list-style-type: none"> ✚ Planned ✚ Holder List Created ✚ Settlement Instruction Created ✚ Preparing for Settlement ✚ Currently executing ✚ Successfully executed ✚ Failed

View a Trade

Definition

The ability to view trade details.

Function

View Trade details, Settlement Instructions, Obligations and/or DVP details.

Information

The generic viewing process for all products is detailed below. Where there are additional viewing functions, the details have been specified by product. Trades waiting to be settled will appear in the **Settlement Instructions** screen in a state of Matched and in the **Settlement Obligations** screen in a state of Not Settled.

Once the settlement process has commenced transactions change to a state of Payment Pending indicating they are waiting for RTGS processing.

Upon completion of settlement, transactions assume a state of Settled and the Cash Records of both parties are updated.

All View screens eg. View Reported Trades, View Settlement Instructions are archived for a period of 90 days. When entering search criteria users may backdate the Settlement Date/s to view the details of historical transactions.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

View Details of a Single Trade

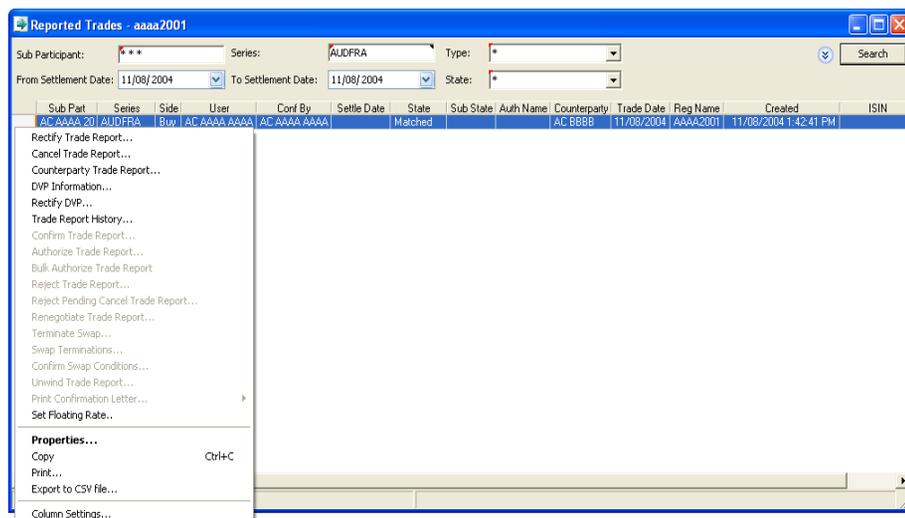
1. Follow navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click **search** to view all trades to which you are a party.
3. Highlight a transaction and right click to view **Counterparty Trade Report** details (if the counterparty has entered their side), **DVP Information**, **Trade Report History** and **Properties**.

View settlement details of Trades

1. Select Settlement ► View Settlements ► Settlement Instructions.
-

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2. Specify search criteria and click **Search** to view the settlement instruction for all trades settling today, and /or
3. Select Settlement ► View Settlements ► Settlement Obligations.
4. Specify search criteria and click **Search** to view the settlement obligation created by the system for all trades settling today and/or
5. Select Settlement ► View Settlements ► DVP Instructions.
6. Specify search criteria and click **Search** to view the DVP instructions created by the system for all trades settling today.



Process Steps (cont.)

To view the Cash Record balance after settlement has completed

1. Select Sub Participants ► Cash Records ► View
2. Specify search criteria and click **Search** to view your Cash Records.
3. Highlight a Cash Record and right click to **View Cash Record Transactions**.

CASH/Market Repos/OCH Margins/SFE Margins

Process Steps

To view settlement details of a single Trade

1. Select Settlement ► View Settlements ► Settlement Instructions from the Main Menu.
2. Specify search criteria and click **Search** to view the settlement instructions of all Cash Transfers settling today.
3. Highlight a transaction and right click to view **Properties, State History** and **Historical Modifications**.

DSS/FIS

Process Steps

To view Holdings:

1. Select Holdings ► View Holdings from the Main Menu.
2. The View Holdings screen will be displayed.
3. Enter search criteria as required and click **Search**. All holdings will be displayed according to search criteria.

FRAS/FX/SWAPS

Process Steps

To view the net settlement details of FRA's/FX/SWAPS

1. Select Settlement ► View Settlement Accumulation from the Main Menu.
2. Specify search criteria and click **Search** to view the details of settled FRA transactions and the net differences resulting from those settlements.

RBA Repos

Process Steps

To view details of a single RBA Repo

1. Select Trades ► View RBA Repos from the Main Menu.
2. The View RBA Repos screen will be displayed. This will default to the **Open RBA Repos** view. Other available search options are **Unauthorised** and **Historical**.
3. Specify search criteria and click search to view all RBA Repos to which you are a party.
4. Highlight a transaction and **right click** to select **View Details** and **Show Cash Totals**.
5. An open RBA Repo trade is one that appears as an Open contract in the View RBA Repos screen. An RBA Repo cannot be open until the first leg has settled (Original Settlement Date).
6. If the second leg is not closed intra-day the Settlement Date will become the Expected Settlement Date.
7. If the Expected Settlement Date passes and the RBA Repo has not been closed out, the Original Settlement Date will be overwritten with the new Expected Settlement Date.

To view settlement details of an RBA Repo

1. Select Settlement ► View Settlements ► Settlement Instructions from the Main Menu.
2. Specify search criteria and click **Search** to view the settlement instructions of all RBA Repos settling today.
3. Highlight a transaction and right click to view **Properties, State History** and **Historical Modifications**.

21. 90 Day BAB Contract Delivery

Explanation of Delivery

Information

In fulfillment of the 90 Day Bank Accepted Bill Contract the Seller must deliver - \$1,000,000 face value of Bank Accepted Bills of Exchange (BAB) or Electronic Bank Accepted Bills of Exchange (EBA)

- \$1,000,000 face value of Bank Negotiable Certificates of Deposit (NCD) or Electronic Bank Negotiable Certificates of Deposit (ECD)

Each Bank Accepted Bill or NCD tendered must be accepted or issued by the same Approved Bank, be payable at the same city branch of an approved bank (in Sydney, Perth, Melbourne, Brisbane or Adelaide) and have the same maturity date. In addition, each Bank Accepted Bill tendered must have been drawn by the same drawer

Any Bank Accepted Bill or NCD tendered must have a maturity date no more than 95 days or less than 85 days from the settlement date, and must be “early” paper. Early paper refers to a bank bill that matures on business days between the 1st and 15th of the month.

The ASX designates those banks which are known as Approved Banks for tendering purposes

The current list of Approved Banks is:

- Australia and New Zealand Banking Group Ltd
- BNP Paribas
- Commonwealth Bank of Australia
- National Australia Bank Limited
- Westpac Banking Corporation

View Bill Nomination Parameters and Periods

Definition

The ability to view the Bill Nomination and Delivery Rules

Function

View List of Approved Securities and Bill Nomination Delivery Dates and Times

Information

The Bill Nomination and Delivery rules are maintained by Austraclear

Navigation Steps

- ▶ Trades ▶ Bill Nominations ▶ Display Rules ▶ Parameters
- ▶ Trades ▶ Bill Nominations ▶ Display Rules ▶ Periods

Process Steps

1. Follow navigation steps above to display the 'Parameters' screen.
2. The Bill Nomination Rules and list of Approved Issuers will be displayed.
3. Follow navigation steps above to display the 'Periods' screen.
4. The current Bill Nomination and Delivery Dates and Times will be displayed.

Bill Nomination Parameters [X]

Nomination lot size:

Min. unit face value:

From maturity (days) :

To maturity (days) :

Approved Iss	Allow
ANZB	<input checked="" type="checkbox"/>
BNPT	<input checked="" type="checkbox"/>
CBAA	<input checked="" type="checkbox"/>
NABL	<input checked="" type="checkbox"/>
UNAC	<input checked="" type="checkbox"/>

Series Sub Class	Allow
EBA	<input checked="" type="checkbox"/>
ECD	<input checked="" type="checkbox"/>
BA	<input checked="" type="checkbox"/>
CD	<input checked="" type="checkbox"/>
CCB	<input checked="" type="checkbox"/>

Note:

Austraclear System Participant User Guide



Bill Nomination Period

Nomination start date: 09/09/2010

Nomination end time: 10/09/2010 7:00 A

Settlement date: 10/09/2010 3:00 P

Note:

OK Cancel

Nomination of BAB's/NCD's to be Delivered

Definition

The ability for the seller to nominate eligible securities for delivery in fulfilment of the 90 Day BAB Contract.

Function

Nominate Bank Accepted Bills or Negotiable Certificates of Deposit for Delivery

Information

The following rules apply for all nominations:

- The series sub class must be CD/ECD or BA/EBA
- The security must be held by the participant in their Holdings within the Austraclear system

Austraclear System Participant User Guide

- The security must not be pledged
- The unit face value (denomination) must be \$1,000,000,
- The Issuer/Acceptor and the Place Payable on the security must be on the list of Approved Banks
- The number of days from settlement to maturity must be in the range 85 to 95 days inclusive and must be “early”, a bank bill that matures on business days between the 1st and 15th of the month.

All nominations must be entered by 5:00pm on the Thursday prior to settlement, thus any BAB's or CD's to be delivered must be in the delivering participant's SFE Austraclear Holdings prior to that time and nominated by that time

Once a security has been nominated, the system will place a **Reservation** on the holding to indicate the nomination has settled

Definition

To check if securities eligible for Nomination are held in the system:

Information

See above for details of the criteria for determining eligible securities for nomination.

Navigation Steps

► Holdings ► View Holdings

Process Steps

1. Follow Navigation steps above to display the 'Holdings' screen.
2. Specify in the search criteria Series Class = DSS.
3. Select a From Maturity Date and a To Maturity Date, then click search to view all DSS securities eligible to be nominated.

Austraclear System Participant User Guide

Holdings - aaaa2003

Holding date: 1/12/04 Sub account: Series class: DSS Sub class: Series: ISIN: Sub participant: AAAAA20 Issuer: Search

Account types: Holding, Lending Pool From maturity date: 24/02/04 To maturity date: 4/03/05

Sub Account	Series	ISIN	Series Class	Series Sub Cla	Description	Sub Participant	Issu	Maturity Date	Currency	Volume Unit	Volume	Rese
HOUSE	EPN001	AU3EPN00075	DSS	EPN		AAAA20	AAAA	10/02/05	AUD	Amount	7,000,000.00	
HOUSE	ECD936000/1	AU3ECD00159	DSS	ECD		AAAA20	AAAA	25/01/05	AUD	Amount	5,000,000.00	
RAMA SUB ACCOUN	ECD936000/1	AU3ECD00159	DSS	ECD		AAAA20	AAAA	25/01/05	AUD	Amount	2,000,000.00	
HOUSE	EPN0AKVALE	AU3EPN00089	DSS	EPN		AAAA20	AAAA	22/02/05	AUD	Amount	7,000,000.00	
JOE	EBA768884	AU3BA768884	DSS	EBA		AAAA20	ANZB	17/02/05	AUD	Amount	1,000,000.00	
AAAA TEST	EBA768884	AU3BA768884	DSS	EBA		AAAA20	ANZB	17/02/05	AUD	Amount	1,000,000.00	
HOUSE	EBA768884	AU3BA768884	DSS	EBA		AAAA20	ANZB	17/02/05	AUD	Amount	52,000,000.00	1,000,000.00
HOUSE	ECD763588	AU3CD763588	DSS	ECD		AAAA20	WPAC	4/01/05	AUD	Amount	30,000,000.00	

8 Items Found

Navigation Steps

► Trades ► Create Trade ► Bill Nomination

Process Steps

1. Follow Navigation steps above to display the 'Bill Nomination' screen.
2. Enter your three digit **SFEC code** (or the code of any Clearing participant on whose behalf you are performing the nomination).
3. Under **Security Instructions** Select the **Series**, enter the **Volume** to be nominated and select a **Sub Account**, then click **OK**.
(Multiple lines of stock can be entered in the one nomination)

Authorisation

All Austraclear Participants require a second user to authorise the Bill Nomination.

Navigation Steps

► Settlements ► View Settlements ► Settlement Instructions

1. Follow Navigation steps above to display the 'Settlement Instructions' screen.
2. Specify the search criteria **Transaction Type = Bill Nomination** and click **search**.
3. Highlight the transaction to be authorised and from the right click menu select **Authorise**, or
4. Highlight the transaction to be modified and from the right click menu select **Properties**, or
5. Highlight the transaction to be cancelled and from the right click menu select **Cancel**

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Create Bill Nomination

Acting for (F9): AAAA20

General

Sub participant: AAAA20

Settlement date: 1/12/04

Public comment:

Internal Details

Override sub account priority:

SFEC code: AAA

Internal comment:

Security Instructions

+/-	Series	Issuer	Full Name Iss	Volume	Sub Account	Priority
-	EBA768884	ANZB	ANZ BANKING	1,000,000.00	HOUSE	Active
-						

OK Cancel

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State History: 9415426			
	State	Settlement Object	Time
▶	Matched	Settlement Instruction	09/09/2010 14:08:42
	Not Settled	Settlement Obligation	09/09/2010 14:08:52
	Not Ready	Settlement Obligation Group	09/09/2010 14:08:52
	Set Securities Locked In	Settlement Obligation	09/09/2010 14:09:02
	Set Securities Locked In	Settlement Obligation	09/09/2010 14:09:02
	Settled	Settlement Instruction	09/09/2010 14:09:03
	Waiting In Queue	Settlement Obligation	09/09/2010 14:09:03
	Ready To Settle	Settlement Obligation	09/09/2010 14:09:03
	Settled	Settlement Obligation	09/09/2010 14:09:03
	Ready To Settle	Settlement Obligation Group	09/09/2010 14:09:03
	Settled	Settlement Obligation Group	09/09/2010 14:09:03
	Completed	Settlement Obligation Group	10/09/2010 09:22:43
	Completed	Settlement Instruction	10/09/2010 09:22:44
	Completed	Settlement Obligation	10/09/2010 09:22:44

Seller Transfer Of Securities

Definition

The ability for the seller to transfer nominated securities to the buyer in fulfilment of the 90 Day BAB Contract.

Information

Only securities which have been previously nominated will be displayed for selection in the **Series** field of the **Create Bill Delivery** screen

The number to trade will be determined from the SFEC seller's advice. The Face Value entered by the seller will be validated against the **Nominated Amount** which is displayed in the **Create Bill Delivery** screen

Navigation Steps

▶ Trades ▶ Create Trade ▶ Bill Delivery

Process Steps

1. Follow Navigation steps above to display the 'Bill Delivery' screen.

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2. Enter your **Counterparty** and select a **Series**.
3. Enter a **Face Value**, your three digit **SFEC code** (or the code of any Clearing participant on whose behalf you are performing the delivery), enter a **Rate** and **Calculate** the **Consideration**, then click **OK**.

Authorize Bill Delivery Trade

Information

Authorisation state options are:-

- ✚ Authorised - the trade is authorised
- ✚ Needed - the trade requires authorisation
- ✚ Not needed - authorisation is not required

A trade with Authorisation state = Needed must be authorised before it can be matched. The authorisation must be performed by a user other than the user who performed the transaction on the trade.

Navigation Steps

► Trades ► View Reported Trades

Process Steps

1. Follow navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click on '**Search**' to view all trades to which you are party.
3. Highlight the transaction to be authorised and from the **right click** menu select **Authorise Trade Report**, check the details and click **OK**.
4. Highlight the transactions to be authorised and from the **right click** menu select **Bulk Authorise Trade Report**, check the details and click **OK**.

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Bill Delivery - aaaa2003

Participant: AC AAAA (TRAINING PARTICIPANT AAAA)
 Counterparty: AC BBBB (TRAINING PARTICIPANT BBBB)

Series: EBA768884 Annual interest:
 ISIN: AU3BA7688841 Maturity date: 17/02/05
 Description: ANZB
 Issuer: ANZB

Side: Buy Sell Payment settle: Yes No
 Trade date: 2/12/04 Agreement type:
 Settlement date: 2/12/04 Sub Participant: AC AAAA 20
 Face value: 1,000,000.00 SSI: Yes No
 Total Nominated: 1,000,000.00 Sub Account: HOUSE
 Yield: 5.2400 Cash record: 000-0001A-001-001
 Novation: Yes No Settle currency: AUD

Sell settlement instruction:
 Information:
 SFEC: AAA
 Consideration: 989,066.61

Buttons: Reset, Calculate, Send

Buyer Confirmation of Securities

Definition

The ability for the buyer to confirm/reject transfer of nominated securities from the seller in fulfilment of the 90 Day BAB Contract.

Function

Confirm Bill Delivery Trade.

Navigation Steps

Process Steps

1. Follow navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click **search** to view all Bill Delivery trades settling today
3. Highlight the transaction to be confirmed and from the **right click** menu select **Confirm Trade Report**, enter your three digit **SFEC code**, then click **Send** or
4. Highlight the transaction to be rejected and from the **right click** menu select **Reject Trade Report**, then click **Send**

Authorisation

Authorisation state options are:-

- ✚ Authorised - the trade is authorised
- ✚ Needed - the trade requires authorisation
- ✚ Not needed - authorisation is not required

A trade with Authorisation state = Needed must be authorised before it can be matched. The authorisation must be performed by a user other than the user who performed the transaction on the trade.

Navigation Steps

Process Steps

1. Follow navigation steps above to display the 'View Reported Trades' screen.
2. Specify search criteria and click on '**Search**' to view all trades to which you are party.
3. Highlight the transaction to be authorised and from the **right click** menu select **Authorise Trade Report**, check the details and click **OK**.
4. Highlight the transactions to be authorised and from the **right click** menu select **Bulk Authorise Trade Report**, check the details and click **OK**.

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Confirm Bill Delivery - bbbb2005
_ □ ×

Participant	AC BBBB (TRAINING PARTICIPANT BBBB)		
Counterparty:	AC AAAA (TRAINING PARTICIPANT AAAA) ▾		
Series:	EBA768884 ▾	Annual interest:	0.0000
ISIN:	AU3BA7688841 ▾	Maturity date:	17/02/05 ▾
	<input type="button" value="Reset"/>	Description:	ANZB ▾
		Issuer:	ANZB ▾
Side:	<input checked="" type="radio"/> Buy <input type="radio"/> Sell	Payment settle:	<input checked="" type="radio"/> Yes <input type="radio"/> No
Trade date:	2/12/04 ▾	Agreement type:	
Settlement date:	2/12/04 ▾	Sub Participant:	AC BBBB 20 ▾
Face value:	1,000,000.00	SSI:	<input checked="" type="radio"/> Yes <input type="radio"/> No
Total Nominated:		Sub Account:	HOUSE ▾
Yield:	5.2400	Cash record:	000-0001B-001-001 ▾
Novation:	<input type="radio"/> Yes <input checked="" type="radio"/> No	Settle currency:	AUD
Sell settlement instruction:	<input type="text"/>		
Information:	<input type="text"/>		
SFEC:	BBBB		
Consideration:	989,066.61	<input type="button" value="Calculate"/>	
		<input type="button" value="Send"/>	

22. Reports

Definition

- The ability to set **Global and Individual Preferences** for printing Reports from the View function in the main menu; and
- To enable the user to **view, print and export Reports from the Sub-Participants, Holdings, Trades and Settlement functions** in the main menu.

Function

View, download, save, print and export Reports.

Global and Individual Preferences

Information

The Reports are generated during the day at the following times:

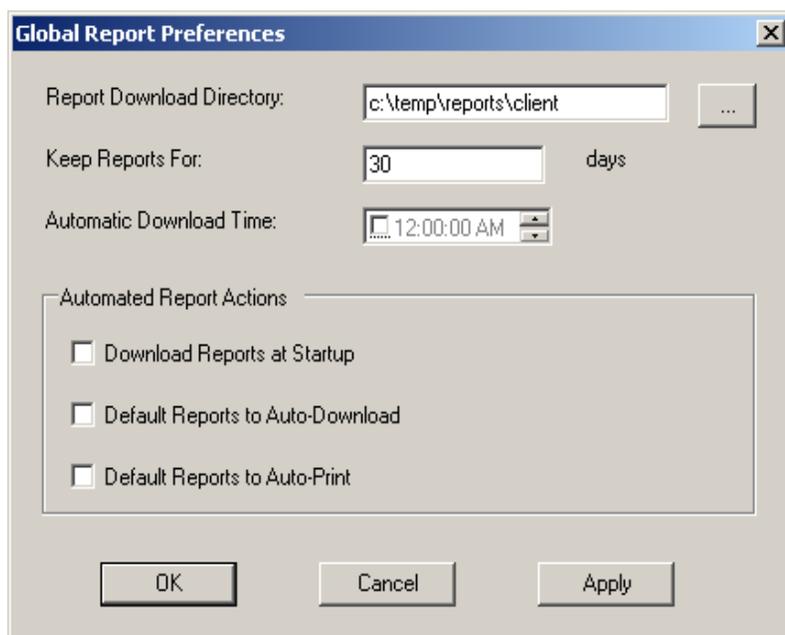
Before Business	5.30am
2 nd Payment Run	2.00pm
Day End	4.28pm
Interim Cash List	5.17pm
Final Cash List	7.02pm
After Business	7.30pm

From a participant perspective, After Business reports will available next morning, along with the Before Business reports.

A list of all available reports, descriptions and formats can be found at the end of this section.

Navigation Steps for Global Report Preferences

► View ► Reports ► Properties



Process Steps

1. Select Directory where Reports are to reside, if other than C: Drive.
2. Select the number of days Reports are to be kept.
3. Select time the Reports are to be downloaded.

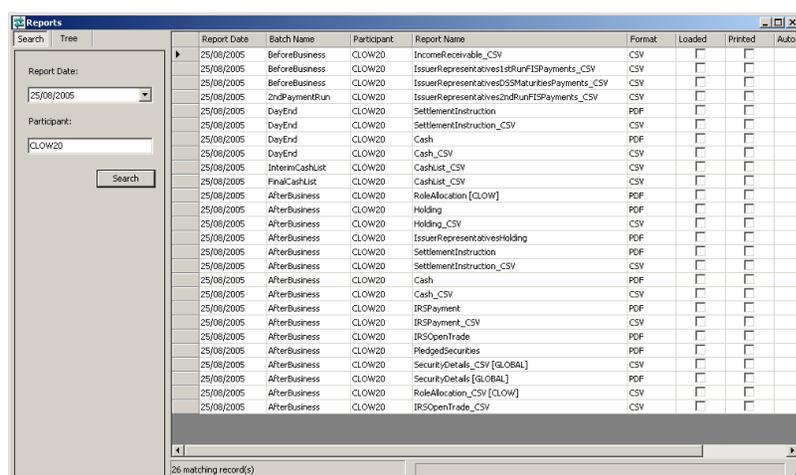
Automated Report Actions:

- Download Reports at Start Up must have Default Reports to Auto- Download for Global Preferences or Auto Load selected for Individual Reports. If Automatic Download Time has not been selected, Reports will be downloaded 5 minutes after the user has logged on.
- Default Reports to Auto-Download works only if Download Reports at Start Up is selected, or Automatic Download Time is set.
- Default Reports to Auto-Print must be selected to enable Reports to be automatically printed when reports are downloaded (whether auto or manual).

To set the Automated Report Actions, click in box, then **Apply** and **OK**.

Navigation Steps for Individual Report Preferences

► View ► Reports ► Explore ► Select the Report Date, click on Search.



Report Date	Batch Name	Participant	Report Name	Format	Loaded	Printed	Auto
25/08/2005	BeforeBusiness	CLOW20	IncomeReceivable_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	BeforeBusiness	CLOW20	IssuerRepresentatives1stRunFISPayments_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	BeforeBusiness	CLOW20	IssuerRepresentatives2ndRunFISPayments_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	2ndPaymentRun	CLOW20	IssuerRepresentatives2ndRunFISPayments_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	DayEnd	CLOW20	SettlementInstruction	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	DayEnd	CLOW20	SettlementInstruction_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	DayEnd	CLOW20	Cash	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	DayEnd	CLOW20	Cash_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	InterimCashList	CLOW20	CashList_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	FinalCashList	CLOW20	CashList_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	RoleAllocation [CLOW]	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	Holding	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	Holding_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IssuerRepresentativesHolding	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	SettlementInstruction	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	SettlementInstruction_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	Cash	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	Cash_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSPayment	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSPayment_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSOpenTrade	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSOpenTrade_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSOpenTrade	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	SecurityDetails_CSV [GLOBAL]	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	SecurityDetails [GLOBAL]	PDF	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	RoleAllocation_CSV [CLOW]	CSV	<input type="checkbox"/>	<input type="checkbox"/>	
25/08/2005	AfterBusiness	CLOW20	IRSOpenTrade_CSV	CSV	<input type="checkbox"/>	<input type="checkbox"/>	

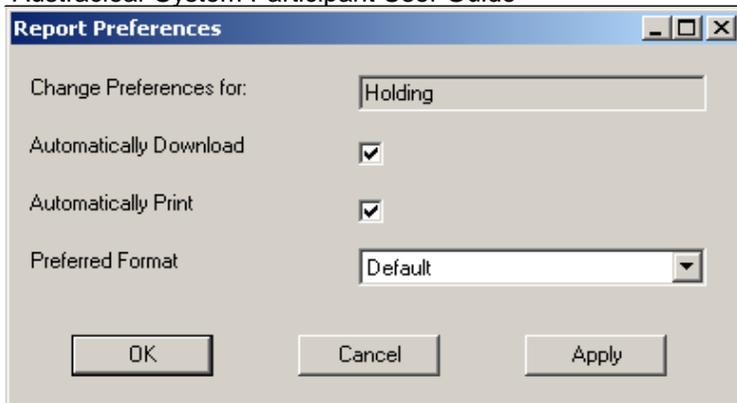
26 matching record(s)

Process Steps

Automatic Report Preference

To set the Report Print Preference automatically for an Individual Report, highlight the line, right mouse click, select **Properties** and the Report Preferences dialog box will appear.

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- When the boxes are greyed out with a tick, this will default to Global Preferences.
- When unchecked, auto download is turned off.
- When checked, without grey, this is set to automatic download regardless of what the global setting is.

For this automatic download to work, the user must have either set the Automatic Download Time or selected Download Reports at Start Up in Global Report Preferences. Once your selection is made, click on **Apply**, then **OK**.

Manual Report Preferences

In ► View ► Reports ► Explore ► Search, highlight Report required, right mouse click, choose **Preview** to preview the Report on the screen. If Preview is greyed out, there is no Report available. Choose **Download** to load onto specified directory. Choose **Print** to print Report to default printer.

PROXIES

Report preferences (both Global and Individual) set by a user also applies to all the proxies assigned to the user where the proxy user has the Reports role.

Navigation Steps to View, Print and Export Reports from the Sub-Participants, Holdings, Trades and Settlement Functions

Process Steps

View Reports for Reported/Open Trades

1. Select ► Trades ► View Reported Trades to display the View Reported Trades screen.
1. Specify search criteria and click **search** to view all trades to which the user is a party or proxy.
2. **Right click** and select **Export to CSV File** to obtain a Reported Trades report in CSV format.
3. Save the file into a nominated drive and file name.

View Settlement Instructions Report

1. Select Settlement ► View Settlements ► Settlement Instructions. The Settlements Instructions screen will be displayed.
2. Specify search criteria and click **Search** to view the settlement instructions of all trades settling today.
3. **Right click** and select **Export to File** to obtain a Settlement Instructions Report in CSV format.
4. Save the file into a nominated drive and file name.

View Cash Records Report

1. Select Sub Participants ► Cash Records ► View.
2. Specify search criteria and click **Search** to view your cash records.
3. Highlight a Cash Record and right click to **View Cash Record Transactions**.
4. **Right click** and select **Export to File** to obtain a Cash Record Transactions Report in CSV format
5. Save the file into a nominated drive and file name.

View Settlement Accumulation Report

1. Select Settlements ► View Settlement Accumulation. The Settlement Accumulation screen will be displayed.
2. Specify the search criteria and click **Search** to view all FX/FRA/IRS trades to which the user is a party or proxy.
3. **Right click** and select **Export to CSV File** to obtain a Settlement Accumulation report in CSV format.
4. Save the file into a nominated drive and file name.

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View RBA Repos Report

1. Select Trades ► View RBA Repos. The View RBA Repos screen will be displayed. This will default to the **Open** RBA Repos view. Other available search options are **Unauthorised** and **Historical**.
2. Specify the search criteria and click **Search** to view all RBA Repos to which the user is a party or proxy.
3. **Right click** and select **Export to CSV File** to obtain an RBA Repo Trade report in CSV format.
4. Save the file into a nominated drive and file name.

View Holdings Report

1. Select Holdings ► View Holdings ► The Holdings screen will be displayed.
2. Specify search criteria and click **Search** to view the participant's Holdings for the current day.
3. **Right click** and select **Export to File** to obtain a Holdings Report in CSV format.
4. Save the file into a nominated drive and file name.

Report Name	Report Description	Format
Available for ALL Participants		
Cash Open Trade Report	Displays all Cash trades that are yet to settle, including <u>unmatched</u> trades	PDF
Settlement Instructions Report	Displays the settlement instructions for transactions that were settled on the previous business day	PDF and CSV
Cash Report	Displays the cash movements of all transactions that were settled for all sub participant's cash records at the close of business on the previous day	PDF and CSV
DSS Open Trade Report	Displays all DSS trades that are yet to settle, including <u>unmatched</u> trades	PDF
Holding Report	Displays all securities in the participant's portfolio at the current date	PDF and CSV
Maturing Securities Report	Details all securities that are due for maturity within the next 7 calendar days	PDF

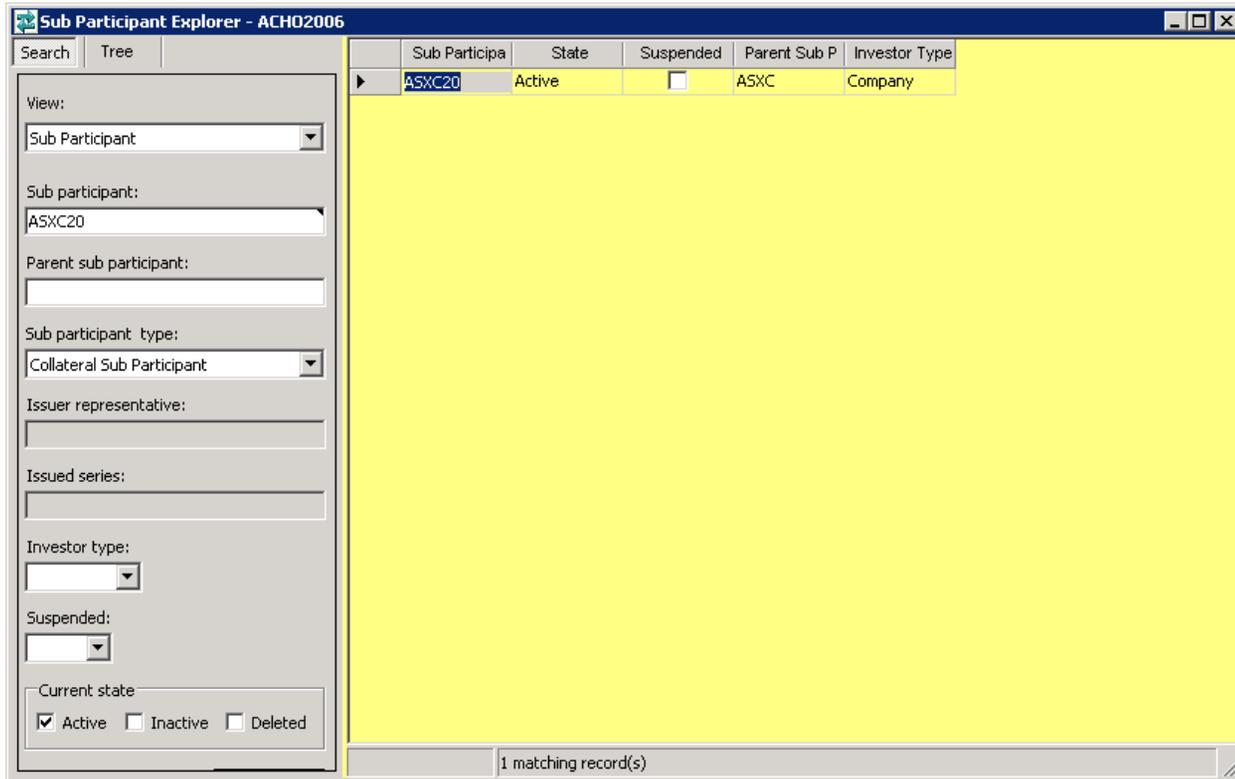
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Outstanding Deposits and Withdrawals Report	Displays all outstanding deposit and withdrawal transactions irrespective of status	PDF
Income Receivable Report	Displays income to be received on the current business day for coupon and maturity payments and any tax that will be withheld on coupon payments	PDF and CSV
FIS Open Trade Report	Displays all FIS trades that are yet to settle, including <u>unmatched</u> trades	PDF
Record Date Report	Lists all series in which a participant has a holding where today is the record date and how much coupon and/or maturity income is due to them	PDF
FRA Open Trade Report	Displays all FRA trades that are yet to settle, including <u>unmatched</u> trades	PDF
FX Open Trade Report	Displays all FX trades that are yet to settle, including <u>unmatched</u> trades	PDF
Market Repo Open Trade Report	Displays all Market Repo trades that are yet to settle, including <u>unmatched</u> trades	PDF
Market Repo Coupon Report	Displays the coupon details of 2 nd leg market repo trades where today is the record date for the instrument and the 1 st leg has settled	PDF
RBA Repo Open Trade Report	Displays all RBA Repo trades that are yet to settle. The definition of an open RBA Repo trade is one that appears as an Open contract in the View RBA Repos screen	PDF
IRS Payments & Receipts Due Report	Lists all SWAPS payments and receipts due in the next 5 business days. This report includes regular periodical payments/receipts associated with SWAP flows, up front payments and termination payments	PDF
IRS Open Trade Report	Displays all SWAP trades that are yet to settle, including <u>unmatched</u> trades and terminations	PDF
IRS Payment Report	Details all future payment flows associated with a participant's open SWAPS, including termination payments	PDF and CSV
Role Allocation Report	Lists all participant logons and the roles and authorization to which they have access	PDF and CSV
Pledged Securities Report	Displays all Pledge positions that a participant has open at that time. The report is divided into 2 sections, one where the participant is the pledgor and one where the participant is the pledgee	PDF

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Security Details Report	Displays the details of all securities in the system that are in either an Inactive or Active status	PDF and CSV
Available for Issuer Representatives only		
Place Payable Maturity Report	Displays details on the Maturity date of all maturing immobilised DSS securities payable on the day	PDF
Issuer Representative's Holding Report	Lists all sub participants who hold a particular Issuer's securities and how much of that security they hold	PDF
Issuer Representative's Turnover Report	Lists all completed trades involving a particular Issuer's securities	PDF
Issuer Representative's DSS Maturities Payments Report	Details all DSS securities which are due to mature on the current business day and who the beneficial owner of those securities are, including the maturity amount that will be paid	PDF and CSV
Issuer Representative's Record Date Report	Lists all participants who hold a particular Issuer's securities at record date and how much income is due	PDF
Issuer Representative's 1 st Run FIS Payments Report	Details for Issuer Representatives who they will be paying coupon and maturity payments to for the current business day	PDF and CSV
Issuer Representative's 2nd Run FIS Payments Report	Details for Issuer Representatives who they will be paying coupon, maturity and redemption payments to for the current business day. This report will be available after 2:00pm daily	PDF and CSV
Available for Cash Providers only		
Cash List Report	Displays the cash position of each active participant to whom the Cash Provider provides cash clearing services. This report is produced as both an Interim and Final report	PDF and CSV
Cash Record Limit Audit Report	Provides an audit trail for Cash Providers of changes made to their client's bank account limits during the course of each trading day, including intraday temporary adjustments	PDF

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The screenshot displays the 'Sub Participant Explorer - ACH02006' application window. The interface includes a search and tree view on the left, a main data table, and a filter panel on the right. The table contains one record for 'ASXC20' with the following details:

Sub Participa	State	Suspended	Parent Sub P	Investor Type
ASXC20	Active	<input type="checkbox"/>	ASXC	Company

The filter panel on the right includes the following fields:

- View: Sub Participant
- Sub participant: ASXC20
- Parent sub participant: (empty)
- Sub participant type: Collateral Sub Participant
- Issuer representative: (empty)
- Issued series: (empty)
- Investor type: (empty)
- Suspended: (empty)
- Current state: Active Inactive Deleted

The status bar at the bottom indicates '1 matching record(s)'.

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Sub Account: HOUSE

Acting for (F9): ACHO20

General

Sub account: HOUSE

Sub account description:

Sub account type: Holding

Collateral source:

Sub account priority: Active

Sub account controller: ASXC20

Confirmation by:

Bank account:

Sub Account Holder

Name:

Id:

Cash Record

Cash record:

State

State: Active

Note:

OK Cancel